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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2021

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		809.42900	809.42900		807.70200	807.70200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		818.65400	818.65400		816.91000	816.91000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		828.29300	828.29300		826.52900	826.52900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		838.26500	838.26500		836.48200	836.48200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		925.14700	925.14700		924.37400	924.37400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		935.69100	935.69100		934.91200	934.91200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		946.70800	946.70800		945.92100	945.92100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		958.10600	958.10600		957.31100	957.31100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		812.43000	812.43000		811.82400	811.82400			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		821.69000	821.69000		821.07900	821.07900			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		831.36400	831.36400		830.74800	830.74800			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	841.37300	841.37300	840.75100	840.75100					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	11.33226	76.46167	11.34021	76.41965					0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.57473	77.35206	11.58288	77.31028					0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.81899	74.50439	11.82740	74.46256					0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.07400	75.38118	12.08272	75.33912					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	11.86203	74.68091	11.86954	74.63596					0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.08473	75.55112	12.09245	75.50631					0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.31704	72.20100	12.32504	72.15603					0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.55291	73.04916	12.56120	73.00400					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	802.46600	802.46600	801.84800	801.84800					0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI	811.61200	811.61200	810.98900	810.98900					0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	821.16800	821.16800	820.53900	820.53900					0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	831.05400	831.05400	830.41900	830.41900					0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	154.96955	154.96955	155.06092	155.06092					0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.19429	155.19429	155.30069	155.30069					0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.05906	157.05906	157.16752	157.16752					0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.39223	157.39223	157.51445	157.51445					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	113.55454	113.55454	113.55664	113.55664					0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	114.87674	114.87674	114.87982	114.87982					0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.06054	115.06054	115.07291	115.07291					0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.48761	116.48761	116.50055	116.50055					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	106.90882	106.90882	106.79615	106.79615					0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	108.15347	108.15347	108.04050	108.04050					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			108.17663		108.17663		108.07244	108.07244			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			109.51828		109.51828		109.41321	109.41321			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			119.23737		119.23737		119.77574	119.77574			0.00	0.00	0	7,634.0
I2038	On 03/02/2022	Bond Future			118.84874		118.84874		119.40862	119.40862			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			120.27681		120.27681		120.84415	120.84415			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			119.95218		119.95218		120.54026	120.54026			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			106.62029		106.62029		106.34176	106.34176			0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future			107.86178		107.86178		107.58099	107.58099			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			107.27782		107.27782		107.00782	107.00782			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			108.60864		108.60864		108.33575	108.33575			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			109.67495		109.67495		109.87110	109.87110			0.00	0.00	0	10,845.0
I2050	On 03/02/2022	Bond Future			108.97606		108.97606		109.19241	109.19241			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			110.28561		110.28561		110.50503	110.50503			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			109.63698		109.63698		109.87321	109.87321			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			293.86400		293.86400		293.94800	293.94800			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			297.28500		297.28500		297.37100	297.37100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			300.85600		300.85600		300.94400	300.94400			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			304.54900		304.54900		304.63800	304.63800			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			3.74000		96.26000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.79000		96.21000		3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.90500		96.09500		3.95500	96.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.97000		96.03000		4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.17000		95.83000		4.24000	95.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.58500		95.41500		4.65500	95.34500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.86000		95.14000		4.89000	95.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.10000		94.90000		5.18500	94.81500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.33500		94.66500		5.38500	94.61500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.55000		94.45000		5.56500	94.43500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.44690		116.81963		7.50583	116.55374		5.83	0.00	9,345,570.40	80	73,171.0
R186	On 04/11/2021	Bond Future	7.77	Put	672.97000		0.67297		750.57000	0.75057	672.970	5.92	0.32	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	68.58000		0.06858		73.21000	0.07321	68.580	6.59	0.05	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			7.63225	112.86955		7.69488	112.60162		5.67	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.82965	114.19960		7.89650	113.92917		5.30	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	1,015.07000	1.01507		924.33000	0.92433	1,015.070	4.99	0.33	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	2,121.03000	2.12103		1,985.84000	1.98584	2,121.030	5.25	0.52	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	896.00000	0.89600		973.49000	0.97349	896.000	5.62	0.27	0.00	0	435.0
R186	On 04/08/2022	Bond Future			8.04340	110.25822		8.11506	109.98466		5.40	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			326.06707	326.06707		326.05381	326.05381			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			321.64697	321.64697		321.70917	321.70917			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.51232	325.51232		325.57694	325.57694			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			321.18033	321.18033		321.30133	321.30133			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			237.71164	237.71164		237.35192	237.35192			0.00	0.00	0	9,579.0
R202	On 03/02/2022	Bond Future			236.11488	236.11488		235.79186	235.79186			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			238.95214	238.95214		238.62641	238.62641			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			237.47026	237.47026		237.17031	237.17031			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			5.12358	104.76597		5.16376	104.71459		1.10	0.00	59,821,368.87	571	13,165.0
R2023	On 03/02/2022	Bond Future			5.26548	105.96004		5.31476	105.90913		0.97	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.42127	103.29793		5.48542	103.24707		0.85	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.66420	104.52365		5.75744	104.47212		0.65	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			9.01016	96.39281		9.04235	96.21562		9.79	0.00	0.00	0	97,324.0
R2030	On 04/11/2021	Bond Future	8.27	Call	348.08000	0.34808		298.46000	0.29846	348.080	9.20	0.16	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,094.83000	1.09483		994.41000	0.99441	1,094.830	9.62	0.38	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,138.23000	1.13823		1,036.41000	1.03641	1,138.230	9.63	0.39	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,325.73000	2.32573		2,190.28000	2.19028	2,325.730	9.94	0.60	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,002.34000	1.00234		1,027.93000	1.02793	1,002.340	10.09	0.33	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,124.35000	5.12435		4,942.78000	4.94278	5,124.350	10.77	0.85	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	21.19000	0.02119		24.09000	0.02409	21.190	12.10	0.01	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	12.50000	0.01250		14.34000	0.01434	12.500	12.10	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.20119	93.48749		9.23472	93.30915		9.59	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	754.86000	0.75486		747.37000	0.74737	754.860	8.99	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,562.06000	1.56206		1,534.41000	1.53441	1,562.060	9.33	0.39	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,065.37000	2.06537		2,184.01000	2.18401	2,065.370	9.65	0.44	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,655.71000		3.65571	3,579.76000	3.57976	3,655.710		9.84	0.64	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,275.01000		1.27501	1,365.97000	1.36597	1,275.010		10.01	0.30	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	378.90000		0.37890	416.96000	0.41696	378.900		11.29	0.11	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.40123		94.58937	9.43625	94.40946			9.00	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	317.03000		0.31703	287.55000	0.28755	317.030		8.38	0.10	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	599.34000		0.59934	552.33000	0.55233	599.340		8.38	0.17	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	945.04000		0.94504	880.81000	0.88081	945.040		8.38	0.25	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,497.13000		1.49713	1,414.21000	1.41421	1,497.130		8.59	0.34	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,652.10000		1.65210	1,565.01000	1.56501	1,652.100		8.64	0.36	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,976.88000		2.97688	3,045.76000	3.04576	2,976.880		8.92	0.50	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,742.81000		1.74281	1,785.55000	1.78555	1,742.810		9.31	0.34	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,396.51000		1.39651	1,431.19000	1.43119	1,396.510		9.55	0.28	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	668.63000		0.66863	686.44000	0.68644	668.630		10.45	0.15	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.61630		91.68885	9.65301	91.50700			9.13	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			9.73161		91.33762	9.73299	91.32930			11.31	0.00	6,576,308.64	72	123,170.0
R2032	On 04/11/2021	Bond Future	9.33	Call	865.31000		0.86531	875.05000	0.87505	865.310		10.79	0.31	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,223.15000		2.22315	2,233.98000	2.23398	2,223.150		11.40	0.56	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	2.24000		0.00224	2.56000	0.00256	2.240		14.23	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.92723		92.37910	9.92852	92.37156			10.77	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	525.54000		0.52554	555.46000	0.55546	525.540		9.63	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	823.94000		0.82394	859.76000	0.85976	823.940		9.81	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,724.38000		1.72438	1,765.14000	1.76514	1,724.380		10.37	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,824.34000		1.82434	1,865.45000	1.86545	1,824.340		10.41	0.41	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,027.11000		3.02711	3,075.81000	3.07581	3,027.110		10.60	0.53	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,139.41000		2.13941	2,184.80000	2.18480	2,139.410		10.89	0.41	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,701.18000		1.70118	1,743.17000	1.74317	1,701.180		11.10	0.35	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,525.53000		1.52553	1,565.20000	1.56520	1,525.530		11.22	0.32	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,398.54000		1.39854	1,436.56000	1.43656	1,398.540		11.32	0.30	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,216.36000		1.21636	1,252.34000	1.25234	1,216.360		11.51	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	889.21000		0.88921	920.34000	0.92034	889.210		11.92	0.20	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	731.98000		0.73198	760.40000	0.76040	731.980		12.18	0.17	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.12787		89.32123	10.12912	89.31414			10.68	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,758.17000		1.75817	1,754.34000	1.75434	1,758.170		10.11	0.36	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,340.37000		3.34037	3,336.71000	3.33671	3,340.370		10.63	0.53	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,272.72000		1.27272	1,276.80000	1.27680	1,272.720		11.65	0.24	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.33657		90.35931	10.33781	90.35249			10.42	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			10.34779		91.17427	10.36044	91.09088			12.61	0.00	0.00	0	81,384.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,409.19000		1.40919	1,326.93000	1.32693	1,409.190		12.44	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,436.55000		1.43655	1,354.35000	1.35435	1,436.550		12.45	0.40	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	1,756.78000	1.75678		1,676.02000	1.67602	1,756.780	12.59	0.45	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,456.92000	1.45692		1,440.02000	1.44002	1,456.920	13.09	0.37	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,182.59000	3.18259		3,080.38000	3.08038	3,182.590	13.12	0.64	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	681.46000	0.68146		647.05000	0.64705	681.460	14.01	0.20	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	560.89000	0.56089		528.96000	0.52896	560.890	14.25	0.17	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	217.02000	0.21702		203.54000	0.20354	217.020	15.18	0.07	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	1.10000	0.00110		1.27000	0.00127	1.100	16.00	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.54902	92.21339		10.56204	92.13003		12.05	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	868.94000	0.86894		827.41000	0.82741	868.940	11.07	0.22	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,712.26000	1.71226		1,642.92000	1.64292	1,712.260	11.62	0.36	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,139.34000	2.13934		2,071.97000	2.07197	2,139.340	11.81	0.42	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,398.55000	2.39855		2,331.86000	2.33186	2,398.550	11.90	0.45	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,729.95000	2.72995		2,744.20000	2.74420	2,729.950	12.19	0.45	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,845.76000	1.84576		1,827.26000	1.82726	1,845.760	12.68	0.33	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,808.75000	1.80875		1,789.20000	1.78920	1,808.750	12.71	0.33	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,433.48000	1.43348		1,401.37000	1.40137	1,433.480	13.09	0.27	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,282.11000	1.28211		1,250.28000	1.25028	1,282.110	13.27	0.25	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	910.05000	0.91005		879.24000	0.87924	910.050	13.84	0.18	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	783.33000	0.78333		754.50000	0.75450	783.330	14.09	0.16	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.74734	88.82189		10.76079	88.73816		12.04	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.95567	89.85130		10.96962	89.76695		11.77	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,410.92000	1.41092		1,422.42000	1.42242	1,410.920	10.99	0.26	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,134.71000	5.13471		5,222.01000	5.22201	5,134.710	11.52	0.55	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,640.07000	3.64007		3,717.69000	3.71769	3,640.070	11.86	0.44	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			10.60736	86.55684		10.61882	86.48141		13.20	0.00	0.00	0	126,581.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,062.63000	6.06263		5,951.74000	5.95174	6,062.630	15.06	0.84	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	134.38000	0.13438		123.71000	0.12371	134.380	16.52	0.05	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.80065	83.28922		10.81245	83.21368		13.26	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.99898	84.27106		11.01117	84.19515		12.65	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.20921	80.99354		11.22186	80.91702		13.05	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,420.79000	1.42079		1,432.98000	1.43298	1,420.790	12.18	0.26	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	5,116.76000	5.11676		5,196.02000	5.19602	5,116.760	12.78	0.55	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,542.49000	3.54249		3,612.26000	3.61226	3,542.490	13.19	0.43	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			10.73837	88.65840		10.74967	88.57863		13.74	0.00	0.00	0	88,052.0	
R2040	On 03/02/2022	Bond Future			10.92681	85.16446		10.93845	85.08457		13.83	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future			11.11963	86.16853		11.13167	86.08813		13.18	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	725.58000	0.72558		698.75000	0.69875	725.580	11.99	0.16	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,095.64000	2.09564		2,047.80000	2.04780	2,095.640	12.45	0.36	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	Open Interest
R2040	On 05/05/2022	Bond Future	13.04	Put	814.84000		0.81484		817.45000	0.81745	814.840	16.01	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.32377		82.66232		11.33627	82.58125		13.61	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			10.79647		85.24929		10.79717	85.24427		14.34	0.00	14,662,877.88	172	61,960.0
R2044	On 03/02/2022	Bond Future			10.97649		81.84163		10.97711	81.83731		14.45	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.16031		82.80655		11.16089	82.80261		13.77	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.35461		79.38637		11.35516	79.38275		14.22	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			10.71167		84.52818		10.71310	84.51755		14.53	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	847.21000		0.84721		773.79000	0.77379	847.210	14.46	0.26	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,763.27000		2.76327		2,642.17000	2.64217	2,763.270	15.61	0.56	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.88691		85.49155		10.88827	85.48173		13.91	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	616.15000		0.61615		556.63000	0.55663	616.150	13.36	0.16	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,106.53000		2.10653		1,972.28000	1.97228	2,106.530	14.21	0.38	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.05835		82.08401		11.05970	82.07452		13.94	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.23723		83.03421		11.23858	83.02498		13.66	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			10.33019		70.44613		10.33610	70.41215		13.95	0.00	0.00	0	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	253.21000		0.25321		219.40000	0.21940	253.210	12.68	0.13	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,924.23000		2.92423		2,898.14000	2.89814	2,924.230	13.61	0.66	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,401.34000		1.40134		1,378.37000	1.37837	1,401.340	14.30	0.40	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	108.12000		0.10812		98.12000	0.09812	108.120	17.32	0.05	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.50536		71.24940		10.51137	71.21568		13.38	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.68329		68.94775		10.68945	68.91403		13.35	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.86632		69.74711		10.87266	69.71325		13.11	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			210.13132		210.13132		210.14031	210.14031			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.57793		212.57793		212.58895	212.58895			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.28237		212.28237		212.31513	212.31513			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			214.91545		214.91545		214.94946	214.94946			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			175.03419		175.03419		175.05005	175.05005			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	9.39025	86.71601		9.40754	86.62056		10.29	0.00	0.00	0	9,684.0
R213	On 03/02/2022	Bond Future	9.58204	87.70435		9.59992	87.60866		9.78	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	578.35000	0.57835	572.22000	0.57222	578.350	9.51	0.19	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	795.31000	0.79531	769.74000	0.76974	795.310	9.64	0.24	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,390.30000	1.39030	1,378.25000	1.37825	1,390.300	9.89	0.36	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,535.79000	1.53579	1,526.90000	1.52690	1,535.790	9.94	0.38	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,461.43000	2.46143	2,522.70000	2.52270	2,461.430	10.32	0.49	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,049.96000	2.04996	2,084.42000	2.08442	2,049.960	10.54	0.43	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,594.86000	1.59486	1,597.97000	1.59797	1,594.860	10.83	0.35	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,360.42000	1.36042	1,353.50000	1.35350	1,360.420	11.02	0.31	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,331.76000	1.33176	1,323.58000	1.32358	1,331.760	11.05	0.30	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,222.27000	1.22227	1,209.49000	1.20949	1,222.270	11.15	0.28	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	835.93000	0.83593	823.46000	0.82346	835.930	11.60	0.21	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	774.30000	0.77430	762.02000	0.76202	774.300	11.69	0.19	0	220.0
R213	On 05/05/2022	Bond Future	9.77227		85.20565		9.79081	85.10938		9.56	0.00	0	0.0
R213	On 04/08/2022	Bond Future	9.97318		86.19737		9.99248	86.10023		9.31	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	10.74877	66.94518		10.75540	66.90646		14.62	0.00	0.00	0	18,091.0
R214	On 03/02/2022	Bond Future	10.92617	67.70820		10.93293	67.66974		14.02	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.09982	65.22630		11.10675	65.18783		14.02	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.28072	65.98115		11.28787	65.94246		13.76	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 :											90,406,125.79	895	1 119 899.0
Grand Total:											90,406,125.79	895	1 119 899.0