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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2021

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		807.88600	807.88600		809.42900	809.42900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		817.09100	817.09100		818.65400	818.65400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		826.71000	826.71000		828.29300	828.29300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		836.66200	836.66200		838.26500	838.26500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		921.40000	921.40000		925.14700	925.14700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		931.89900	931.89900		935.69100	935.69100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		942.87000	942.87000		946.70800	946.70800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		954.22000	954.22000		958.10600	958.10600			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		810.69300	810.69300		812.43000	812.43000			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		819.93000	819.93000		821.69000	821.69000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		829.58300	829.58300		831.36400	831.36400			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		839.57000	839.57000	841.37300	841.37300			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		11.35550	76.33893	11.33226	76.46167			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.59901	77.22770	11.57473	77.35206			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.84435	74.37835	11.81899	74.50439			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		12.10049	75.25350	12.07400	75.38118			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		11.88026	74.57188	11.86203	74.68091			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		12.10379	75.44057	12.08473	75.55112			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.33699	72.08895	12.31704	72.20100			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.57376	72.93567	12.55291	73.04916			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		800.69400	800.69400	802.46600	802.46600			0.00	0.00	0	984.0
GOVI		On 03/02/2022	GOVI		809.81700	809.81700	811.61200	811.61200			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		819.35000	819.35000	821.16800	821.16800			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		829.21400	829.21400	831.05400	831.05400			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		154.93917	154.93917	154.96955	154.96955			0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.16315	155.16315	155.19429	155.19429			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.02721	157.02721	157.05906	157.05906			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.35984	157.35984	157.39223	157.39223			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		113.63335	113.63335	113.55454	113.55454			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		114.95602	114.95602	114.87674	114.87674			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.14065	115.14065	115.06054	115.06054			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		116.56852	116.56852	116.48761	116.48761			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		107.01803	107.01803	106.90882	106.90882			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		108.26360	108.26360	108.15347	108.15347			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		108.28790	108.28790	108.17663	108.17663			0.00	0.00	0	0.0	
I2033		On 04/08/2022	Bond Future		109.63076	109.63076	109.51828	109.51828			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		119.47363	119.47363	119.23737	119.23737			0.00	3,345,261.64	28	7,634.0	
I2038		On 03/02/2022	Bond Future		119.08739	119.08739	118.84874	118.84874			0.00	0.00	0	0.0	
I2038		On 05/05/2022	Bond Future		120.51823	120.51823	120.27681	120.27681			0.00	0.00	0	0.0	
I2038		On 04/08/2022	Bond Future		120.19647	120.19647	119.95218	119.95218			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		106.62278	106.62278	106.62029	106.62029			0.00	5,651,007.34	53	18,153.0	
I2046		On 03/02/2022	Bond Future		107.86408	107.86408	107.86178	107.86178			0.00	0.00	0	0.0	
I2046		On 05/05/2022	Bond Future		107.27993	107.27993	107.27782	107.27782			0.00	0.00	0	0.0	
I2046		On 04/08/2022	Bond Future		108.61062	108.61062	108.60864	108.60864			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		109.47443	109.47443	109.67495	109.67495			0.00	3,722,130.62	34	10,879.0	
I2050		On 03/02/2022	Bond Future		108.77287	108.77287	108.97606	108.97606			0.00	0.00	0	0.0	
I2050		On 05/05/2022	Bond Future		110.07983	110.07983	110.28561	110.28561			0.00	0.00	0	0.0	
I2050		On 04/08/2022	Bond Future		109.42841	109.42841	109.63698	109.63698			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		293.88400	293.88400	293.86400	293.86400			0.00	0.00	0	475.0	
IGOV		On 03/02/2022	Index Future		297.30500	297.30500	297.28500	297.28500			0.00	0.00	0	0.0	
IGOV		On 05/05/2022	Index Future		300.87600	300.87600	300.85600	300.85600			0.00	0.00	0	0.0	
IGOV		On 04/08/2022	Index Future		304.56800	304.56800	304.54900	304.54900			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.67500	96.32500	3.67500	96.32500			0.00	0.00	0	30,000.0	
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.73500	96.26500	3.74000	96.26000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.77000	96.23000	3.79000	96.21000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.88500	96.11500	3.90500	96.09500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.93000	96.07000	3.97000	96.03000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.10000	95.90000	4.25000	95.75000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.19000	95.81000	4.17000	95.83000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.58500	95.41500	4.58500	95.41500			0.00	0.00	0	471.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.84000	95.16000	4.86000	95.14000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.07000	94.93000	5.10000	94.90000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.32500	94.67500	5.33500	94.66500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		5.55500	94.44500	5.55000	94.45000			0.00	0.00	0	0.0	
R186		On 04/11/2021	Bond Future		7.49758	116.59091	7.44690	116.81963		5.83	0.00	3,031,363.66	26	73,145.0	
R186		On 04/11/2021	Bond Future	7.77	Put	741.41000	0.74141	672.97000	0.67297	741.410	5.92	0.34	0.00	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	77.44000	0.07744	68.58000	0.06858	77.440	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	7.68640	112.63785		7.63225	112.86955		5.67	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.88764	113.96496		7.82965	114.19960		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	936.71000	0.93671		1,015.07000	1.01507	936.710	4.99	0.31	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,996.17000	1.99617		2,121.03000	2.12103	1,996.170	5.25	0.51	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	956.43000	0.95643		896.00000	0.89600	956.430	5.62	0.28	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.10570	110.02034		8.04340	110.25822		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	326.04801	326.04801		326.06707	326.06707			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.62675	321.62675		321.64697	321.64697			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.49127	325.49127		325.51232	325.51232			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.15865	321.15865		321.18033	321.18033			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	237.71527	237.71527		237.71164	237.71164			0.00	0.00	0	9,579.0
R202	On	03/02/2022			Bond Future	236.11801	236.11801		236.11488	236.11488			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.95478	238.95478		238.95214	238.95214			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.47258	237.47258		237.47026	237.47026			0.00	20,185,169.30	85	85.0
R202	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On	04/11/2021			Bond Future	5.14559	104.73782		5.12358	104.76597		1.10	0.00	0.00	0	13,165.0
R2023	On	03/02/2022			Bond Future	5.29334	105.93125		5.26548	105.96004		0.97	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.45825	103.26861		5.42127	103.29793		0.85	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.71863	104.49356		5.66420	104.52365		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	9.08075	96.00481		9.01016	96.39281		9.79	0.00	25,633,284.27	267	97,591.0
R2030	On	04/11/2021	8.27	Call	Bond Future	283.17000	0.28317		348.08000	0.34808	283.170	9.20	0.14	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	945.02000	0.94502		1,094.83000	1.09483	945.020	9.62	0.34	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	984.46000	0.98446		1,138.23000	1.13823	984.460	9.63	0.35	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,087.57000	2.08757		2,325.73000	2.32573	2,087.570	9.94	0.57	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	1,125.91000	1.12591		1,002.34000	1.00234	1,125.910	10.09	0.36	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	4,790.37000	4.79037		5,124.35000	5.12435	4,790.370	10.77	0.83	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	24.81000	0.02481		21.19000	0.02119	24.810	12.10	0.01	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	14.71000	0.01471		12.50000	0.01250	14.710	12.10	0.01	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.27513	93.09479		9.20119	93.48749		9.59	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	662.56000	0.66256		754.86000	0.75486	662.560	8.99	0.21	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,408.05000	1.40805		1,562.06000	1.56206	1,408.050	9.33	0.36	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	2,234.27000	2.23427		2,065.37000	2.06537	2,234.270	9.65	0.46	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,400.05000		3.40005	3,655.71000	3,655.71	3,400.050		9.84	0.62	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,391.53000		1.39153	1,275.01000	1,275.01	1,391.530		10.01	0.32	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	418.59000		0.41859	378.90000	0.37890	418.590		11.29	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.47871		94.19192	9.40123	94.58937			9.00	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	276.22000		0.27622	317.03000	0.31703	276.220		8.38	0.09	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	530.67000		0.53067	599.34000	0.59934	530.670		8.38	0.16	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	846.94000		0.84694	945.04000	0.94504	846.940		8.38	0.23	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,361.09000		1.36109	1,497.13000	1.49713	1,361.090		8.59	0.32	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,506.67000		1.50667	1,652.10000	1.65210	1,506.670		8.64	0.34	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,174.50000		3.17450	2,976.88000	2.97688	3,174.500		8.92	0.52	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,875.82000		1.87582	1,742.81000	1.74281	1,875.820		9.31	0.36	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,507.23000		1.50723	1,396.51000	1.39651	1,507.230		9.55	0.30	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	726.17000		0.72617	668.63000	0.66863	726.170		10.45	0.16	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.69771		91.28620	9.61630	91.68885			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			9.79672		90.94619	9.73161	91.33762			11.31	0.00	38,743,076.94	426	123,570.0
R2032	On 04/11/2021	Bond Future	9.33	Call	741.87000		0.74187	865.31000	0.86531	741.870		10.79	0.27	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,998.23000		1.99823	2,223.15000	2.22315	1,998.230		11.40	0.53	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	2.62000		0.00262	2.24000	0.00224	2.620		14.23	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.99515		91.98293	9.92723	92.37910			10.77	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	458.02000		0.45802	525.54000	0.52554	458.020		9.63	0.15	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	729.11000		0.72911	823.94000	0.82394	729.110		9.81	0.22	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,567.00000		1.56700	1,724.38000	1.72438	1,567.000		10.37	0.37	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,661.14000		1.66114	1,824.34000	1.82434	1,661.140		10.41	0.38	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,232.68000		3.23268	3,027.11000	3.02711	3,232.680		10.60	0.55	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,299.78000		2.29978	2,139.41000	2.13941	2,299.780		10.89	0.44	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,835.51000		1.83551	1,701.18000	1.70118	1,835.510		11.10	0.37	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,648.51000		1.64851	1,525.53000	1.52553	1,648.510		11.22	0.34	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,512.95000		1.51295	1,398.54000	1.39854	1,512.950		11.32	0.32	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,317.91000		1.31791	1,216.36000	1.21636	1,317.910		11.51	0.28	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	966.31000		0.96631	889.21000	0.88921	966.310		11.92	0.22	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	796.64000		0.79664	731.98000	0.73198	796.640		12.18	0.18	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.19875		88.92024	10.12787	89.32123			10.68	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,613.80000		1.61380	1,758.17000	1.75817	1,613.800		10.11	0.34	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,124.69000		3.12469	3,340.37000	3.34037	3,124.690		10.63	0.51	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,364.65000		1.36465	1,272.72000	1.27272	1,364.650		11.65	0.25	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.41060		89.95320	10.33657	90.35931			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			10.37152		91.01793	10.34779	91.17427			12.61	0.00	119,779,595.88	1,316	80,240.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,335.83000		1.33583	1,409.19000	1.40919	1,335.830		12.44	0.38	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,362.34000		1.36234	1,436.55000	1.43655	1,362.340		12.45	0.39	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	1,673.41000	1.67341	1,756.78000	1.75678	1,673.410	12.59	0.44	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,502.19000	1.50219	1,456.92000	1.45692	1,502.190	13.09	0.38	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,070.22000	3.07022	3,182.59000	3.18259	3,070.220	13.12	0.63	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	702.53000	0.70253	681.46000	0.68146	702.530	14.01	0.21	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	577.96000	0.57796	560.89000	0.56089	577.960	14.25	0.17	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	222.92000	0.22292	217.02000	0.21702	222.920	15.18	0.08	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	1.10000	0.00110	1.10000	0.00110	1.100	16.00	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.57377	92.05503	10.54902	92.21339		12.05	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	827.86000	0.82786	868.94000	0.86894	827.860	11.07	0.22	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	9.92	Call	1,238.48000	1.23848	0.00000	0.00000	1,238.480	11.39	0.29	10,661,724.49	400	200.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,647.87000	1.64787	1,712.26000	1.71226	1,647.870	11.62	0.35	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,065.53000	2.06553	2,139.34000	2.13934	2,065.530	11.81	0.41	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,319.56000	2.31956	2,398.55000	2.39855	2,319.560	11.90	0.44	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.61	Put	2,909.92000	2.90992	0.00000	0.00000	2,909.920	12.16	0.47	8,686,375.61	200	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,792.88000	2.79288	2,729.95000	2.72995	2,792.880	12.19	0.46	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,890.69000	1.89069	1,845.76000	1.84576	1,890.690	12.68	0.34	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,852.84000	1.85284	1,808.75000	1.80875	1,852.840	12.71	0.34	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.11	Put	1,744.27000	1.74427	0.00000	0.00000	1,744.270	12.81	0.32	11,793,127.68	400	200.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,468.88000	1.46888	1,433.48000	1.43348	1,468.880	13.09	0.28	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,313.88000	1.31388	1,282.11000	1.28211	1,313.880	13.27	0.25	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	932.62000	0.93262	910.05000	0.91005	932.620	13.84	0.19	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	802.67000	0.80267	783.33000	0.78333	802.670	14.09	0.16	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.77312	88.66150	10.74734	88.82189		12.04	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.98256	89.68880	10.95567	89.85130		11.77	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,365.41000	1.36541	1,410.92000	1.41092	1,365.410	10.99	0.25	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	5,219.35000	5.21935	5,134.71000	5.13471	5,219.350	11.52	0.56	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,705.69000	3.70569	3,640.07000	3.64007	3,705.690	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			10.62075	86.46872	10.60736	86.55684		13.20	0.00	153,222,571.84	1,772	125,913.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,979.39000	5.97939	6,062.63000	6.06263	5,979.390	15.06	0.83	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	134.36000	0.13436	134.38000	0.13438	134.360	16.52	0.05	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.81462	83.19980	10.80065	83.28922		13.26	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.01353	84.18046	10.99898	84.27106		12.65	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.22439	80.90172	11.20921	80.99354		13.05	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	1,392.79000	1.39279	1,420.79000	1.42079	1,392.790	12.18	0.25	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	5,161.60000	5.16160	5,116.76000	5.11676	5,161.600	12.78	0.55	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	3,575.93000	3.57593	3,542.49000	3.54249	3,575.930	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			10.74665	88.59994	10.73837	88.65840		13.74	0.00	136,709,707.42	1,543	86,782.0		
R2040	On 03/02/2022	Bond Future			10.93546	85.10508	10.92681	85.16446		13.83	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
R2040	On 05/05/2022	Bond Future			11.12865	86.10829		11.11963	86.16853			13.18	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	711.61000	0.71161		725.58000	0.72558	711.610		11.99	0.16	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,067.53000	2.06753		2,095.64000	2.09564	2,067.530		12.45	0.36	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	817.99000	0.81799		814.84000	0.81484	817.990		16.01	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.33319	82.60122		11.32377	82.66232			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			10.81516	85.11546		10.79647	85.24929			14.34	0.00	14,810,090.04	174	61,960.0
R2044	On 03/02/2022	Bond Future			10.99597	81.70599		10.97649	81.84163			14.45	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.18060	82.66910		11.16031	82.80655			13.77	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.37576	79.24722		11.35461	79.38637			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			10.73048	84.38858		10.71167	84.52818			14.53	0.00	47,595,159.12	564	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	800.33000	0.80033		847.21000	0.84721	800.330		14.46	0.25	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,670.64000	2.67064		2,763.27000	2.76327	2,670.640		15.61	0.55	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.90652	85.35011		10.88691	85.49155			13.91	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	588.76000	0.58876		616.15000	0.61615	588.760		13.36	0.15	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,043.36000	2.04336		2,106.53000	2.10653	2,043.360		14.21	0.38	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.07876	81.94075		11.05835	82.08401			13.94	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.25850	82.88908		11.23723	83.03421			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			10.35398	70.30949		10.33019	70.44613			13.95	0.00	0.00	0	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	231.14000	0.23114		253.21000	0.25321	231.140		12.68	0.12	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,004.20000	3.00420		2,924.23000	2.92423	3,004.200		13.61	0.67	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,445.71000	1.44571		1,401.34000	1.40134	1,445.710		14.30	0.42	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	110.91000	0.11091		108.12000	0.10812	110.910		17.32	0.05	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.53006	71.11097		10.50536	71.24940			13.38	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.70893	68.80754		10.68329	68.94775			13.35	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.89294	69.60509		10.86632	69.74711			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			210.12826	210.12826		210.13132	210.13132				0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.57426	212.57426		212.57793	212.57793				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.27825	212.27825		212.28237	212.28237				0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			214.91114	214.91114		214.91545	214.91545				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
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	175.02104	175.02104		175.03419	175.03419			0.00	0.00	0	1,025.0
R212	On 31/01/2022		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021		Bond Future	9.45552	86.35642		9.39025	86.71601		10.29	0.00	0.00	0	9,684.0
R213	On 03/02/2022		Bond Future	9.65018	87.34041		9.58204	87.70435		9.78	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	507.77000	0.50777		578.35000	0.57835	507.770	9.51	0.17	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	705.82000	0.70582		795.31000	0.79531	705.820	9.64	0.22	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	1,257.34000	1.25734		1,390.30000	1.39030	1,257.340	9.89	0.34	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	1,393.64000	1.39364		1,535.79000	1.53579	1,393.640	9.94	0.36	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	2,635.60000	2.63560		2,461.43000	2.46143	2,635.600	10.32	0.51	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	2,201.73000	2.20173		2,049.96000	2.04996	2,201.730	10.54	0.45	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	1,719.34000	1.71934		1,594.86000	1.59486	1,719.340	10.83	0.37	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	1,469.62000	1.46962		1,360.42000	1.36042	1,469.620	11.02	0.33	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	1,439.04000	1.43904		1,331.76000	1.33176	1,439.040	11.05	0.32	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	1,322.08000	1.32208		1,222.27000	1.22227	1,322.080	11.15	0.30	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	907.75000	0.90775		835.93000	0.83593	907.750	11.60	0.22	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	841.39000	0.84139		774.30000	0.77430	841.390	11.69	0.21	0.00	0	220.0
R213	On 05/05/2022		Bond Future	9.84336	84.83727		9.77227	85.20565		9.56	0.00	0.00	0	0.0
R213	On 04/08/2022		Bond Future	10.04747	85.82426		9.97318	86.19737		9.31	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	10.76751	66.83584		10.74877	66.94518		14.62	0.00	2,606,597.76	39	18,091.0
R214	On 03/02/2022		Bond Future	10.94567	67.59735		10.92617	67.70820		14.02	0.00	0.00	0	0.0
R214	On 05/05/2022		Bond Future	11.12006	65.11404		11.09982	65.22630		14.02	0.00	0.00	0	0.0
R214	On 04/08/2022		Bond Future	11.30175	65.86746		11.28072	65.98115		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 :												606,176,243.61	7,327	1 118 230.0
Grand Total:												606,176,243.61	7,327	1 118 230.0