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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2021

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	804.07000		804.07000		804.16500	804.16500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	813.30200		813.30200		813.40100	813.40100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	822.90300		822.90300		823.00400	823.00400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	832.82400		832.82400		832.92800	832.92800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	918.36900		918.36900		918.73900	918.73900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	928.91400		928.91400		929.29100	929.29100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	939.88000		939.88000		940.26300	940.26300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	951.21100		951.21100		951.60100	951.60100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	806.16100		806.16100		806.35900	806.35900			0.00	0.00	0	115.0
ALBI	On 03/02/2022	Index Future	815.41800		815.41800		815.62000	815.62000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	825.04300		825.04300		825.25000	825.25000			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		834.99100	834.99100		835.20000	835.20000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.14000	79.15163		11.14000	79.15163			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.44460	75.87096		11.44228	75.88309			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.69064	76.76098		11.68806	76.77406			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.93941	73.90856		11.93664	73.92219			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		12.19949	74.77910		12.19653	74.79322			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		11.70500	77.69515		11.70500	77.69515			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		11.98391	73.95703		11.99682	73.88104			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		12.21078	74.82520		12.22410	74.74919			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.44837	71.46868		12.46223	71.39213			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.68991	72.30898		12.70435	72.23172			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		796.32900	796.32900		796.53500	796.53500			0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI		805.47200	805.47200		805.68300	805.68300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		814.98000	814.98000		815.19600	815.19600			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		824.80600	824.80600		825.02500	825.02500			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.66345	153.66345		153.66345	153.66345			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		155.25776	155.25776		155.37602	155.37602			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future		155.51237	155.51237		155.63347	155.63347			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.38570	157.38570		157.50906	157.50906			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		157.73837	157.73837		157.86346	157.86346			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		114.12945	114.12945		114.12945	114.12945			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		113.87648	113.87648		113.95884	113.95884			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		115.21200	115.21200		115.29647	115.29647			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.41361	115.41361		115.49960	115.49960			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		116.84693	116.84693		116.93436	116.93436			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 14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future			107.82837	107.82837	107.82837	107.82837			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future			107.32677	107.32677	107.43026	107.43026			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future			108.58535	108.58535	108.69118	108.69118			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future			108.62801	108.62801	108.73555	108.73555			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			109.97708	109.97708	110.08632	110.08632			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future			119.24080	119.24080	119.24080	119.24080			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future			120.62858	120.62858	120.62140	120.62140			0.00	0.00	0	7,634.0
I2038	On 03/02/2022	Bond Future			120.28146	120.28146	120.27516	120.27516			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.73053	121.73053	121.72487	121.72487			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.44035	121.44035	121.43454	121.43454			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future			108.34028	108.34028	108.34028	108.34028			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future			107.14509	107.14509	107.13748	107.13748			0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future			108.40162	108.40162	108.39516	108.39516			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			107.84367	107.84367	107.83739	107.83739			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			109.18336	109.18336	109.17724	109.17724			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future			109.88588	109.88588	109.88588	109.88588			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future			110.57642	110.57642	110.56919	110.56919			0.00	0.00	0	10,845.0
I2050	On 03/02/2022	Bond Future			109.91461	109.91461	109.90819	109.90819			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			111.23874	111.23874	111.23282	111.23282			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.61856	110.61856	110.61263	110.61263			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			295.00800	295.00800	295.08700	295.08700			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			298.46700	298.46700	298.54800	298.54800			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			302.06200	302.06200	302.14400	302.14400			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			305.77400	305.77400	305.85700	305.85700			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			3.68500	96.31500	3.70500	96.29500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.82000	96.18000	3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.87000	96.13000	3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			4.02500	95.97500	3.99500	96.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.08000	95.92000	4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.32000	95.68000	4.26000	95.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.73500	95.26500	4.64000	95.36000			0.00	0.00	0	471.0

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
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.98000		95.02000		4.89000	95.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.28000		94.72000		5.18000	94.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.48500		94.51500		5.39500	94.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.67000		94.33000		5.61000	94.39000			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.35000		115.19564		7.35000	115.19564		6.13	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.61526		116.06206		7.61636	116.05713		5.82	0.00	20,310,860.50	175	73,159.0
R186	On 04/11/2021	Bond Future	7.77	Put	981.86000		0.98186		996.60000	0.99660	981.860	5.83	0.41	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	118.94000		0.11894		131.33000	0.13133	118.940	6.40	0.07	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.80957		112.11306		7.81047	112.10924		5.82	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.01851		113.43774		8.01931	113.43452		5.30	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	799.76000		0.79976		812.29000	0.81229	799.760	4.97	0.28	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,770.76000		1.77076		1,773.05000	1.77305	1,770.760	5.25	0.47	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,141.78000		1.14178		1,142.27000	1.14227	1,141.780	5.62	0.32	0.00	0	435.0
R186	On 04/08/2022	Bond Future			8.24570		109.48814		8.24645	109.48530		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 05/08/2021	Bond Future			322.42687		322.42687		322.42687	322.42687			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			325.66382		325.66382		325.89609	325.89609			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			321.33955		321.33955		321.57761	321.57761			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.21111		325.21111		325.45370	325.45370			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			320.94189		320.94189		321.18721	321.18721			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			236.14591		236.14591		236.14591	236.14591			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			238.73143		238.73143		238.72088	238.72088			0.00	0.00	0	9,704.0
R202	On 03/02/2022	Bond Future			237.20557		237.20557		237.19717	237.19717			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.06329		240.06329		240.05598	240.05598			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			238.63152		238.63152		238.62430	238.62430			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.98000		107.54347		4.98000	107.54347		1.07	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.12974		104.75809		5.12219	104.76775		1.02	0.00	0.00	0	13,736.0
R2023	On 03/02/2022	Bond Future			5.26444		105.96111		5.25391	105.97199		0.90	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.41571		103.30234		5.40108	103.31395		0.78	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.65271		104.53001		5.63057	104.54225		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 05/08/2021	Bond Future			8.87000		95.12856		8.87000	95.12856		9.93	0.00	0.00	0	0.0

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R2030	On 04/11/2021	Bond Future			9.13434	95.71161		9.13028	95.73379		9.74	0.00	13,112,490.57	137	97,524.0
R2030	On 04/11/2021	Bond Future	8.27	Call	261.68000	0.26168		284.24000	0.28424	261.680	8.94	0.13	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	880.38000	0.88038		920.04000	0.92004	880.380	9.35	0.32	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	918.14000	0.91814		957.73000	0.95773	918.140	9.37	0.33	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,969.46000	1.96946		2,011.45000	2.01145	1,969.460	9.71	0.54	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,273.51000	1.27351		1,300.38000	1.30038	1,273.510	9.82	0.39	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,567.68000	4.56768		4,621.87000	4.62187	4,567.680	10.41	0.81	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	39.95000	0.03995		38.89000	0.03889	39.950	12.08	0.02	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	24.82000	0.02482		24.10000	0.02410	24.820	12.08	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.32964	92.80664		9.32520	92.83007		9.72	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	667.92000	0.66792		635.78000	0.63578	667.920	9.14	0.21	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,390.62000	1.39062		1,352.57000	1.35257	1,390.620	9.47	0.35	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,460.22000	2.46022		2,398.44000	2.39844	2,460.220	9.78	0.48	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,312.08000	3.31208		3,275.89000	3.27589	3,312.080	9.97	0.60	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,572.80000	1.57280		1,516.64000	1.51664	1,572.800	10.14	0.35	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	504.47000	0.50447		471.49000	0.47149	504.470	11.41	0.13	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.53522	93.90341		9.53047	93.92761		8.92	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	254.06000	0.25406		260.64000	0.26064	254.060	8.28	0.09	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	491.70000	0.49170		501.92000	0.50192	491.700	8.28	0.15	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	789.40000	0.78940		803.01000	0.80301	789.400	8.28	0.22	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,281.07000	1.28107		1,294.94000	1.29494	1,281.070	8.49	0.31	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,421.16000	1.42116		1,434.93000	1.43493	1,421.160	8.55	0.33	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,342.99000	3.34299		3,333.98000	3.33398	3,342.990	8.83	0.54	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,998.96000	1.99896		1,987.28000	1.98728	1,998.960	9.23	0.37	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,614.04000	1.61404		1,601.79000	1.60179	1,614.040	9.47	0.31	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	791.32000	0.79132		778.76000	0.77876	791.320	10.38	0.17	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.75671	90.99579		9.75165	91.02065		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 05/08/2021	Bond Future			9.58500	94.19587		9.58500	94.19587		10.95	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			9.85112	90.62089		9.85784	90.58081		11.33	0.00	0.00	0	123,155.0
R2032	On 04/11/2021	Bond Future	9.33	Call	731.73000	0.73173		722.12000	0.72212	731.730	10.80	0.26	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,930.56000	1.93056		1,909.24000	1.90924	1,930.560	11.42	0.50	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	5.55000	0.00555		5.72000	0.00572	5.550	14.30	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.05046	91.66204		10.05730	91.62247		10.91	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	467.61000	0.46761		436.89000	0.43689	467.610	9.80	0.15	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	732.95000	0.73295		693.37000	0.69337	732.950	9.98	0.21	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,543.94000	1.54394		1,488.95000	1.48895	1,543.940	10.52	0.35	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,634.99000	1.63499		1,578.46000	1.57846	1,634.990	10.56	0.37	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,510.22000	3.51022		3,487.64000	3.48764	3,510.220	10.75	0.57	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,541.23000	2.54123		2,512.52000	2.51252	2,541.230	11.03	0.46	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,052.17000	2.05217		2,021.52000	2.02152	2,052.170	11.24	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,852.88000	1.85288		1,822.26000	1.82226	1,852.880	11.35	0.36	0.00	0	198.0

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
R2032	On 03/02/2022	Bond Future	10.53	Put	1,707.91000		1.70791	1,677.29000	1.67729	1,707.910		11.45	0.34	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,498.75000		1.49875	1,468.36000	1.46836	1,498.750		11.64	0.30	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	1,117.31000		1.11731	1,088.29000	1.08829	1,117.310		12.05	0.24	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	931.07000		0.93107	903.42000	0.90342	931.070		12.31	0.20	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.25592		88.59858	10.26296	88.55908			10.66	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,542.95000		1.54295	1,538.31000	1.53831	1,542.950		10.08	0.32	22,351,939.26	780	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,004.87000		3.00487	2,988.25000	2.98825	3,004.870		10.61	0.50	34,301,045.76	780	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,487.27000		1.48727	1,491.44000	1.49144	1,487.270		11.64	0.26	18,210,134.58	780	780.0
R2032	On 04/08/2022	Bond Future			10.46999		89.62922	10.47729	89.58951			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 05/08/2021	Bond Future			10.19000		94.39458	10.19000	94.39458			12.06	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			10.45255		90.48704	10.45933	90.44282			12.58	0.00	9,048,704.00	100	81,498.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,178.33000		1.17833	1,218.47000	1.21847	1,178.330		12.05	0.35	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,203.15000		1.20315	1,242.55000	1.24255	1,203.150		12.07	0.35	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,495.27000		1.49527	1,526.81000	1.52681	1,495.270		12.25	0.40	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	1,756.66000		1.75666	1,832.35000	1.83235	1,756.660		12.70	0.42	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,787.42000		2.78742	2,819.79000	2.81979	2,787.420		12.73	0.59	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	840.04000		0.84004	912.89000	0.91289	840.040		13.49	0.24	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	697.25000		0.69725	763.17000	0.76317	697.250		13.73	0.20	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	288.20000		0.28820	322.20000	0.32220	288.200		14.75	0.09	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	2.68000		0.00268	2.71000	0.00271	2.680		16.02	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.65688		91.52623	10.66379	91.48247			12.16	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	736.24000		0.73624	743.33000	0.74333	736.240		10.92	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,483.75000		1.48375	1,497.34000	1.49734	1,483.750		11.42	0.33	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,882.06000		1.88206	1,885.04000	1.88504	1,882.060		11.64	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,124.26000		2.12426	2,120.93000	2.12093	2,124.260		11.75	0.41	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,080.54000		3.08054	3,107.96000	3.10796	3,080.540		12.06	0.49	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,090.17000		2.09017	2,135.88000	2.13588	2,090.170		12.44	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,048.52000		2.04852	2,094.81000	2.09481	2,048.520		12.47	0.36	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,621.53000		1.62153	1,673.65000	1.67365	1,621.530		12.79	0.30	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,453.52000		1.45352	1,502.78000	1.50278	1,453.520		12.97	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,036.71000		1.03671	1,078.62000	1.07862	1,036.710		13.52	0.21	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	894.92000		0.89492	932.88000	0.93288	894.920		13.77	0.18	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.85912		88.12950	10.86622	88.08579			11.97	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.07192		89.15192	11.07926	89.10804			11.87	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,296.81000		1.29681	1,188.59000	1.18859	1,296.810		11.09	0.24	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,604.46000		5.60446	5,500.81000	5.50081	5,604.460		11.62	0.58	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	4,030.86000		4.03086	3,918.01000	3.91801	4,030.860		11.96	0.46	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 05/08/2021	Bond Future			10.45500		85.41375	10.45500	85.41375			13.26	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.71552		85.84890	10.71675	85.84090			13.16	0.00	15,023,557.50	175	126,662.0

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
R2037	On 04/11/2021	Bond Future	11.49	Call	5,486.75000		5.48675	5,539.01000	5.53901	5,486.750		14.48	0.81	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	183.43000		0.18343	207.05000	0.20705	183.430		16.05	0.06	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.91201		82.58041	10.91315	82.57320			13.38	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.11438		83.55654	11.11549	83.54971			12.57	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.32925		80.27166	11.33036	80.26503			13.15	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,298.53000		1.29853	1,197.18000	1.19718	1,298.530		12.29	0.24	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,593.37000		5.59337	5,468.78000	5.46878	5,593.370		12.88	0.57	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,932.30000		3.93230	3,803.31000	3.80331	3,932.300		13.29	0.45	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 05/08/2021	Bond Future			10.61000		87.33639	10.61000	87.33639			13.82	0.00	0.00	0	0.0
R2040	On 04/11/2021	Bond Future			10.85654		87.82999	10.85763	87.82241			13.69	0.00	0.00	0	88,072.0
R2040	On 03/02/2022	Bond Future			11.04865		84.33398	11.04965	84.32722			13.96	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.24597		85.33090	11.24694	85.32452			13.09	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	607.17000		0.60717	622.87000	0.62287	607.170		11.89	0.14	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,826.97000		1.82697	1,914.87000	1.91487	1,826.970		12.36	0.33	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	953.22000		0.95322	1,008.29000	1.00829	953.220		15.92	0.15	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.45524		81.81591	11.45620	81.80978			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 05/08/2021	Bond Future			10.68000		83.92841	10.68000	83.92841			14.45	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.92438		84.34055	10.92004	84.37111			14.29	0.00	0.00	0	61,282.0
R2044	On 03/02/2022	Bond Future			11.10852		80.92960	11.10387	80.96143			14.57	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.29727		81.88631	11.29236	81.91900			13.66	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.49716		78.45635	11.49200	78.48970			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 05/08/2021	Bond Future			10.60000		87.55950	10.60000	87.55950			14.15	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.84035		83.58134	10.84116	83.57544			14.69	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	622.87000		0.62287	625.87000	0.62587	622.870		13.81	0.21	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,235.49000		2.23549	2,240.03000	2.24003	2,235.490		14.77	0.49	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.01982		84.54126	11.02054	84.53616			14.20	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	456.41000		0.45641	437.00000	0.43700	456.410		12.90	0.13	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,688.31000		1.68831	1,720.66000	1.72066	1,688.310		13.58	0.34	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.19618		81.12516	11.19686	81.12048			14.04	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.38057		82.06510	11.38123	82.06068			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 05/08/2021	Bond Future			10.19000		72.61739	10.19000	72.61739			13.37	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.43728		69.83399	10.43296	69.85853			13.92	0.00	202,169,401.05	2,895	36,502.0
R209	On 04/11/2021	Bond Future	9.50	Call	184.92000		0.18492	215.54000	0.21554	184.920		12.15	0.10	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,350.24000		3.35024	3,385.79000	3.38579	3,350.240		13.12	0.70	0.00	0	3,100.0

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 Interest
R209	On 04/11/2021	Bond Future	10.50	Put	1,694.22000		1.69422	1,726.21000	1.72621	1,694.220		13.92	0.46	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	148.56000		0.14856	165.98000	0.16598	148.560		16.84	0.06	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.61528		70.63634	10.61068	70.66184			13.50	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.79688		68.32967	10.79203	68.35590			13.27	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.98397		69.12260	10.97888	69.14945			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 05/08/2021	Bond Future			210.97346		210.97346	210.97346	210.97346				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			210.02131		210.02131	209.96632	209.96632				0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.48438		212.48438	212.43091	212.43091				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.21861		212.21861	212.16524	212.16524				0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			214.85437		214.85437	214.80105	214.80105				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 05/08/2021	Bond Future			173.15649		173.15649	173.15649	173.15649				0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			174.99044		174.99044	175.01505	175.01505				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 05/08/2021	Bond Future			9.23000		89.15360	9.23000	89.15360			10.54	0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.51492		86.03086	9.50055	86.10947			10.88	0.00	0.00	0	9,537.0
R213	On 03/02/2022	Bond Future			9.71071		87.01881	9.69554	87.09926			10.47	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	493.72000		0.49372	495.93000	0.49593	493.720		9.55	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	668.10000		0.66810	693.33000	0.69333	668.100		9.60	0.21	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,216.66000		1.21666	1,247.61000	1.24761	1,216.660		9.96	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,352.17000		1.35217	1,382.75000	1.38275	1,352.170		10.03	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,867.36000		2.86736	2,816.06000	2.81606	2,867.360		10.35	0.53	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,393.32000		2.39332	2,349.19000	2.34919	2,393.320		10.48	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,860.44000		1.86044	1,838.43000	1.83843	1,860.440		10.66	0.39	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,588.87000		1.58887	1,577.51000	1.57751	1,588.870		10.82	0.35	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,555.45000		1.55545	1,545.35000	1.54535	1,555.450		10.84	0.34	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,427.67000		1.42767	1,422.82000	1.42282	1,427.670		10.92	0.32	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	989.25000		0.98925	987.14000	0.98714	989.250		11.38	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	918.62000		0.91862	917.48000	0.91748	918.620		11.47	0.22	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.90593		84.51475	9.89001	84.59666			10.09	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.11252		85.49932	10.09583	85.58253			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

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
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future	10.63500	69.13339		10.63500	69.13339		14.32	0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	10.86693	66.26055		10.87815	66.19613		14.92	0.00	0.00	0	18,091.0
R214	On 03/02/2022	Bond Future	11.04782	67.02149		11.05934	66.95705		14.46	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.22560	64.53367		11.23749	64.46880		14.27	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.41115	65.28119		11.42345	65.21581		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 :											334,528,133.21	5,822	1 118 801.0
Grand Total:											334,528,133.21	5,822	1 118 801.0