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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2021

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		807.13000	807.13000		806.43700	806.43700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		816.38300	816.38300		815.69100	815.69100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		826.01300	826.01300		825.31700	825.31700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		835.96700	835.96700		835.26600	835.26600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		923.62300	923.62300		924.23600	924.23600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		934.21200	934.21200		934.84100	934.84100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		945.23200	945.23200		945.87400	945.87400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		956.62200	956.62200		957.27500	957.27500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		811.94900	811.94900		812.61500	812.61500			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		821.25700	821.25700		821.94000	821.94000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		830.94500	830.94500		831.64000	831.64000			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	840.95800		840.95800		841.66500	841.66500			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	11.32755		76.48658		11.30424	76.61002			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.56869		77.38304		11.54433	77.50817			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.81230		74.53769		11.78687	74.66446			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.06681		75.41589		12.04024	75.54435			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	11.85669		74.71290		11.82800	74.88515			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.07817		75.58923		12.04820	75.76376			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.30985		72.24146		12.27852	72.41819			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.54522		73.09110		12.51247	73.27016			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	801.92600		801.92600		802.55700	802.55700			0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI	811.12000		811.12000		811.76600	811.76600			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	820.68700		820.68700		821.34600	821.34600			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	830.57700		830.57700		831.24700	831.24700			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.06306		155.06306		154.93965	154.93965			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.31314		155.31314		155.18899	155.18899			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.18324		157.18324		157.05786	157.05786			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.53232		157.53232		157.40599	157.40599			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	113.55533		113.55533		113.55605	113.55605			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	114.88595		114.88595		114.88700	114.88700			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.08159		115.08159		115.08304	115.08304			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.51043		116.51043		116.51208	116.51208			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	107.00787		107.00787		107.00613	107.00613			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	108.26152		108.26152		108.26018	108.26018			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			108.29858		108.29858		108.29753	108.29753			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			109.64316		109.64316		109.64228	109.64228			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			119.77124		119.77124		119.76862	119.76862			0.00	0.00	0	7,634.0
I2038	On 03/02/2022	Bond Future			119.41187		119.41187		119.40987	119.40987			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			120.84991		120.84991		120.84801	120.84801			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			120.54778		120.54778		120.54655	120.54655			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			106.33720		106.33720		106.42487	106.42487			0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future			107.58340		107.58340		107.67239	107.67239			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			107.01274		107.01274		107.10333	107.10333			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			108.34169		108.34169		108.43352	108.43352			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			109.66302		109.66302		109.66046	109.66046			0.00	0.00	0	10,845.0
I2050	On 03/02/2022	Bond Future			108.98899		108.98899		108.98693	108.98693			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			110.30152		110.30152		110.29959	110.29959			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			109.66850		109.66850		109.66723	109.66723			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			293.86700		293.86700		293.93300	293.93300			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			297.30800		297.30800		297.37800	297.37800			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			300.88600		300.88600		300.95800	300.95800			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			304.58200		304.58200		304.65600	304.65600			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		3.67500	96.32500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.78000		96.22000		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.83000		96.17000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.98500		96.01500		4.00500	95.99500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.04000		95.96000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.28000		95.72000		4.30000	95.70000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.70000		95.30000		4.73000	95.27000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.95000		95.05000		4.97000	95.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.25000		94.75000		5.26500	94.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.45500		94.54500		5.46500	94.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.63000		94.37000		5.65000	94.35000			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.52422		116.47092		7.54218	116.39011		5.82	0.00	4,425,894.96	38	73,169.0
R186	On 04/11/2021	Bond Future	7.77	Put	787.27000		0.78727		838.92000	0.83892	787.270	5.83	0.36	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	79.81000		0.07981		91.73000	0.09173	79.810	6.40	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			7.71273		112.52540		7.73179	112.44409		5.82	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.91503		113.85436		7.93538	113.77227		5.30	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	904.68000		0.90468		889.51000	0.88951	904.680	4.97	0.30	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,952.25000		1.95225		1,923.18000	1.92318	1,952.250	5.25	0.50	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	998.32000		0.99832		1,032.76000	1.03276	998.320	5.62	0.29	0.00	0	435.0
R186	On 04/08/2022	Bond Future			8.13469		109.90987		8.15650	109.82685		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			325.85554		325.85554		325.62722	325.62722			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			321.53008		321.53008		321.30072	321.30072			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.40217		325.40217		325.17063	325.17063			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			321.12913		321.12913		320.89697	320.89697			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			237.34404		237.34404		237.80522	237.80522			0.00	0.00	0	9,579.0
R202	On 03/02/2022	Bond Future			235.79946		235.79946		236.26704	236.26704			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			238.63881		238.63881		239.11250	239.11250			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			237.18610		237.18610		237.66683	237.66683			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			5.17854		104.69569		5.13273	104.75427		1.02	0.00	0.00	0	13,736.0
R2023	On 03/02/2022	Bond Future			5.32663		105.89687		5.26891	105.95649		0.90	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.49845		103.23675		5.42210	103.29727		0.78	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.77471		104.46258		5.66255	104.52457		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			9.05514		96.14534		9.04162	96.21963		9.74	0.00	0.00	0	97,324.0
R2030	On 04/11/2021	Bond Future	8.27	Call	293.97000		0.29397		322.44000	0.32244	293.970	8.94	0.14	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	979.25000		0.97925		1,035.01000	1.03501	979.250	9.35	0.35	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,020.66000		1.02066		1,077.49000	1.07749	1,020.660	9.37	0.36	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,159.90000		2.15990		2,234.94000	2.23494	2,159.900	9.71	0.58	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,062.42000		1.06242		1,066.96000	1.06696	1,062.420	9.82	0.35	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,890.32000		4.89032		4,973.86000	4.97386	4,890.320	10.41	0.84	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	26.15000		0.02615		28.70000	0.02870	26.150	12.08	0.01	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	15.67000		0.01567		17.44000	0.01744	15.670	12.08	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.24693		93.24431		9.23271	93.31983		9.72	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	737.81000		0.73781		770.49000	0.77049	737.810	9.14	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,516.67000		1.51667		1,565.33000	1.56533	1,516.670	9.47	0.38	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,220.41000		2.22041		2,208.05000	2.20805	2,220.410	9.78	0.45	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,545.91000		3.54591	3,614.50000	3.61450	3,545.910		9.97	0.63	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,393.29000		1.39329	1,389.46000	1.38946	1,393.290		10.14	0.32	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	428.58000		0.42858	432.24000	0.43224	428.580		11.41	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.44867		94.34576	9.43374	94.42234			8.92	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	283.64000		0.28364	297.42000	0.29742	283.640		8.28	0.09	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	545.11000		0.54511	566.94000	0.56694	545.110		8.28	0.16	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	869.77000		0.86977	899.42000	0.89942	869.770		8.28	0.23	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,397.98000		1.39798	1,437.23000	1.43723	1,397.980		8.49	0.33	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,547.45000		1.54745	1,588.95000	1.58895	1,547.450		8.55	0.35	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,083.75000		3.08375	3,060.66000	3.06066	3,083.750		8.83	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,812.92000		1.81292	1,801.84000	1.80184	1,812.920		9.23	0.35	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,454.70000		1.45470	1,447.22000	1.44722	1,454.700		9.47	0.29	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	700.01000		0.70001	699.44000	0.69944	700.010		10.38	0.16	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.66587		91.44341	9.65017	91.52106			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			9.75101		91.22075	9.73244	91.33262			11.33	0.00	18,609,033.00	204	123,170.0
R2032	On 04/11/2021	Bond Future	9.33	Call	852.30000		0.85230	916.49000	0.91649	852.300		10.80	0.30	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,185.95000		2.18595	2,283.71000	2.28371	2,185.950		11.42	0.55	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	2.92000		0.00292	3.36000	0.00336	2.920		14.30	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.94627		92.26781	9.92686	92.38127			10.91	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	542.32000		0.54232	575.74000	0.57574	542.320		9.80	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	840.80000		0.84080	885.06000	0.88506	840.800		9.98	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,732.18000		1.73218	1,798.79000	1.79879	1,732.180		10.52	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,831.12000		1.83112	1,899.63000	1.89963	1,831.120		10.56	0.40	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,138.62000		3.13862	3,102.26000	3.10226	3,138.620		10.75	0.53	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,236.12000		2.23612	2,212.47000	2.21247	2,236.120		11.03	0.42	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,787.53000		1.78753	1,770.47000	1.77047	1,787.530		11.24	0.36	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,606.44000		1.60644	1,592.10000	1.59210	1,606.440		11.35	0.33	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,475.43000		1.47543	1,463.05000	1.46305	1,475.430		11.45	0.31	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,287.58000		1.28758	1,278.06000	1.27806	1,287.580		11.64	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	948.42000		0.94842	943.76000	0.94376	948.420		12.05	0.21	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	784.69000		0.78469	782.18000	0.78218	784.690		12.31	0.18	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.14731		89.21101	10.12704	89.32594			10.66	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,723.28000		1.72328	1,780.24000	1.78024	1,723.280		10.08	0.35	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,288.18000		3.28818	3,367.32000	3.36732	3,288.180		10.61	0.53	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,306.53000		1.30653	1,294.70000	1.29470	1,306.530		11.64	0.24	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.35665		90.24891	10.33546	90.36542			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			10.34736		91.17710	10.31848	91.36791			12.58	0.00	0.00	0	81,384.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,372.65000		1.37265	1,485.70000	1.48570	1,372.650		12.05	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,400.57000		1.40057	1,514.78000	1.51478	1,400.570		12.07	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	1,727.68000	1.72768	1,854.07000	1.85407	1,727.680	12.25	0.45	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,420.86000	1.42086	1,389.44000	1.38944	1,420.860	12.70	0.37	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,148.13000	3.14813	3,308.93000	3.30893	3,148.130	12.73	0.64	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	640.13000	0.64013	632.72000	0.63272	640.130	13.49	0.19	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	523.84000	0.52384	519.66000	0.51966	523.840	13.73	0.16	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	202.77000	0.20277	205.12000	0.20512	202.770	14.75	0.07	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	1.31000	0.00131	1.49000	0.00149	1.310	16.02	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.54748	92.22326	10.51736	92.41656		12.16	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	853.96000	0.85396	916.31000	0.91631	853.960	10.92	0.22	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,683.98000	1.68398	1,778.10000	1.77810	1,683.980	11.42	0.36	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,118.89000	2.11889	2,225.52000	2.22552	2,118.890	11.64	0.42	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,381.94000	2.38194	2,495.26000	2.49526	2,381.940	11.75	0.45	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,710.91000	2.71091	2,651.30000	2.65130	2,710.910	12.06	0.45	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,804.45000	1.80445	1,765.75000	1.76575	1,804.450	12.44	0.33	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,766.87000	1.76687	1,729.11000	1.72911	1,766.870	12.47	0.33	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,384.01000	1.38401	1,355.88000	1.35588	1,384.010	12.79	0.27	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,234.95000	1.23495	1,210.68000	1.21068	1,234.950	12.97	0.24	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	868.95000	0.86895	854.01000	0.85401	868.950	13.52	0.18	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	745.92000	0.74592	734.03000	0.73403	745.920	13.77	0.16	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.74535	88.83429	10.71398	89.03007		11.97	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.95340	89.86504	10.92069	90.06336		11.87	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,452.15000	1.45215	1,517.87000	1.51787	1,452.150	11.09	0.26	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	5,173.51000	5.17351	5,082.27000	5.08227	5,173.510	11.62	0.55	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,680.59000	3.68059	3,612.37000	3.61237	3,680.590	11.96	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			10.60563	86.56824	10.57667	86.75934		13.16	0.00	0.00	0	126,581.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	6,033.75000	6.03375	6,221.26000	6.22126	6,033.750	14.48	0.84	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	123.66000	0.12366	126.53000	0.12653	123.660	16.05	0.05	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.79785	83.30715	10.76769	83.50074		13.38	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			10.99572	84.29138	10.96433	84.48743		12.57	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.20563	81.01522	11.17291	81.21374		13.15	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	1,463.02000	1.46302	1,529.42000	1.52942	1,463.020	12.29	0.26	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	5,147.87000	5.14787	5,057.36000	5.05736	5,147.870	12.88	0.55	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	3,576.17000	3.57617	3,509.97000	3.50997	3,576.170	13.29	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			10.72607	88.74535	10.69706	88.95098		13.69	0.00	0.00	0	88,052.0		
R2040	On 03/02/2022	Bond Future			10.91307	85.25893	10.88285	85.46727		13.96	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.10501	86.26632	11.07357	86.47722		13.09	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future	9.82	Call	731.90000	0.73190	780.25000	0.78025	731.900	11.89	0.17	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	10.57	Call	2,118.31000	2.11831	2,215.43000	2.21543	2,118.310	12.36	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	798.88000		0.79888		785.82000	0.78582	798.880	15.92	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.30836		82.76244		11.27558	82.97604		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			10.78898		85.30302		10.76506	85.47501		14.29	0.00	0.00	0	61,849.0
R2044	On 03/02/2022	Bond Future			10.96780		81.90226		10.94288	82.07655		14.57	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.15097		82.86995		11.12503	83.04648		13.66	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.34470		79.45171		11.31766	79.63046		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			10.69972		84.61707		10.68094	84.75712		14.69	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	809.69000		0.80969		879.28000	0.87928	809.690	13.81	0.25	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,712.45000		2.71245		2,834.83000	2.83483	2,712.450	14.77	0.56	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.87358		85.58794		10.85400	85.72988		14.20	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	577.82000		0.57782		615.81000	0.61581	577.820	12.90	0.15	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,021.52000		2.02152		2,103.06000	2.10306	2,021.520	13.58	0.38	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.04418		82.18374		11.02381	82.32748		14.04	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.22231		83.13629		11.20109	83.28188		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			10.32280		70.48866		10.29895	70.62615		13.92	0.00	31,719,897.00	450	37,852.0
R209	On 04/11/2021	Bond Future	9.50	Call	233.43000		0.23343		266.36000	0.26636	233.430	12.15	0.12	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,857.62000		2.85762		2,798.34000	2.79834	2,857.620	13.12	0.66	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,358.70000		1.35870		1,337.31000	1.33731	1,358.700	13.92	0.40	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	98.02000		0.09802		101.53000	0.10153	98.020	16.84	0.04	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.49676		71.29769		10.47199	71.43705		13.50	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.67404		68.99844		10.64833	69.13959		13.27	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.85655		69.79934		10.82986	69.94232		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			210.01268		210.01268		210.26976	210.26976			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.47349		212.47349		212.73435	212.73435			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.20295		212.20295		212.46779	212.46779			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			214.83793		214.83793		215.10628	215.10628			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			174.97325		174.97325		174.99361	174.99361			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			9.41510	86.57887		9.40164	86.65312		10.88	0.00	0.00	0	9,684.0
R213	On 03/02/2022	Bond Future			9.60674	87.57219		9.59264	87.64760		10.47	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	569.89000	0.56989	597.80000	0.59780	569.890	9.55	0.19	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	766.33000	0.76633	799.84000	0.79984	766.330	9.60	0.24	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,371.84000	1.37184	1,418.14000	1.41814	1,371.840	9.96	0.35	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,519.78000	1.51978	1,568.52000	1.56852	1,519.780	10.03	0.38	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,547.96000	2.54796	2,532.43000	2.53243	2,547.960	10.35	0.50	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,107.44000	2.10744	2,096.44000	2.09644	2,107.440	10.48	0.43	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,617.96000	1.61796	1,611.91000	1.61191	1,617.960	10.66	0.36	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,371.67000	1.37167	1,368.12000	1.36812	1,371.670	10.82	0.31	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,341.51000	1.34151	1,338.25000	1.33825	1,341.510	10.84	0.31	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,226.48000	1.22648	1,224.33000	1.22433	1,226.480	10.92	0.29	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	836.76000	0.83676	838.14000	0.83814	836.760	11.38	0.21	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	774.66000	0.77466	776.51000	0.77651	774.660	11.47	0.20	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.79759	85.07421		9.78285	85.15069		10.09	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.99940	86.06544		9.98398	86.14299		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			10.74207	66.98434		10.71303	67.15449		14.92	0.00	0.00	0	18,091.0
R214	On 03/02/2022	Bond Future			10.91833	67.75285		10.88814	67.92525		14.46	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.09137	65.27326		11.06005	65.44778		14.27	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.27178	66.02957		11.23924	66.20634		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 :													54,754,824.96	692	1 120 354.0
Grand Total:													54,754,824.96	692	1 120 354.0