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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2021

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	807.70200		807.70200		807.13000	807.13000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	816.91000		816.91000		816.38300	816.38300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	826.52900		826.52900		826.01300	826.01300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	836.48200		836.48200		835.96700	835.96700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	924.37400		924.37400		923.62300	923.62300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	934.91200		934.91200		934.21200	934.21200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	945.92100		945.92100		945.23200	945.23200			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	957.31100		957.31100		956.62200	956.62200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	811.82400		811.82400		811.94900	811.94900			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	821.07900		821.07900		821.25700	821.25700			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	830.74800		830.74800		830.94500	830.94500			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		840.75100	840.75100	840.95800	840.95800			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		11.34021	76.41965	11.32755	76.48658			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.58288	77.31028	11.56869	77.38304			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.82740	74.46256	11.81230	74.53769			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		12.08272	75.33912	12.06681	75.41589			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		11.86954	74.63596	11.85669	74.71290			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		12.09245	75.50631	12.07817	75.58923			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.32504	72.15603	12.30985	72.24146			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.56120	73.00400	12.54522	73.09110			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		801.84800	801.84800	801.92600	801.92600			0.00	0.00	0	984.0
GOVI		On 03/02/2022	GOVI		810.98900	810.98900	811.12000	811.12000			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		820.53900	820.53900	820.68700	820.68700			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		830.41900	830.41900	830.57700	830.57700			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.06092	155.06092	155.06306	155.06306			0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.30069	155.30069	155.31314	155.31314			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.16752	157.16752	157.18324	157.18324			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.51445	157.51445	157.53232	157.53232			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		113.55664	113.55664	113.55533	113.55533			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		114.87982	114.87982	114.88595	114.88595			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.07291	115.07291	115.08159	115.08159			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		116.50055	116.50055	116.51043	116.51043			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		106.79615	106.79615	107.00787	107.00787			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		108.04050	108.04050	108.26152	108.26152			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			108.07244	108.07244		108.29858	108.29858			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			109.41321	109.41321		109.64316	109.64316			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			119.77574	119.77574		119.77124	119.77124			0.00	0.00	0	7,634.0
I2038	On 03/02/2022	Bond Future			119.40862	119.40862		119.41187	119.41187			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			120.84415	120.84415		120.84991	120.84991			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			120.54026	120.54026		120.54778	120.54778			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			106.34176	106.34176		106.33720	106.33720			0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future			107.58099	107.58099		107.58340	107.58340			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			107.00782	107.00782		107.01274	107.01274			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			108.33575	108.33575		108.34169	108.34169			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			109.87110	109.87110		109.66302	109.66302			0.00	0.00	0	10,845.0
I2050	On 03/02/2022	Bond Future			109.19241	109.19241		108.98899	108.98899			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			110.50503	110.50503		110.30152	110.30152			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			109.87321	109.87321		109.66850	109.66850			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			293.94800	293.94800		293.86700	293.86700			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			297.37100	297.37100		297.30800	297.30800			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			300.94400	300.94400		300.88600	300.88600			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			304.63800	304.63800		304.58200	304.58200			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		3.68500	96.31500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.76000	96.24000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.81000	96.19000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.95500	96.04500		3.98500	96.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.01000	95.99000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.24000	95.76000		4.28000	95.72000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.65500	95.34500		4.70000	95.30000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.89000	95.11000		4.95000	95.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.18500	94.81500		5.25000	94.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.38500	94.61500		5.45500	94.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.56500	94.43500		5.63000	94.37000			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.50583	116.55374		7.52422	116.47092		5.82	0.00	50,584,323.16	434	73,171.0
R186	On 04/11/2021	Bond Future	7.77	Put	750.57000	0.75057		787.27000	0.78727	750.570	5.83	0.35	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	73.21000	0.07321		79.81000	0.07981	73.210	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	7.69488	112.60162		7.71273	112.52540		5.82	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.89650	113.92917		7.91503	113.85436		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	924.33000	0.92433		904.68000	0.90468	924.330	4.97	0.31	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,985.84000	1.98584		1,952.25000	1.95225	1,985.840	5.25	0.50	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	973.49000	0.97349		998.32000	0.99832	973.490	5.62	0.28	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.11506	109.98466		8.13469	109.90987		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	326.05381	326.05381		325.85554	325.85554			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.70917	321.70917		321.53008	321.53008			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.57694	325.57694		325.40217	325.40217			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.30133	321.30133		321.12913	321.12913			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	237.35192	237.35192		237.34404	237.34404			0.00	0.00	0	9,579.0
R202	On	03/02/2022			Bond Future	235.79186	235.79186		235.79946	235.79946			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.62641	238.62641		238.63881	238.63881			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.17031	237.17031		237.18610	237.18610			0.00	0.00	0	0.0
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	5.16376	104.71459		5.17854	104.69569		1.02	0.00	2,303,720.98	22	13,736.0
R2023	On	03/02/2022			Bond Future	5.31476	105.90913		5.32663	105.89687		0.90	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.48542	103.24707		5.49845	103.23675		0.78	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.75744	104.47212		5.77471	104.46258		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	9.04235	96.21562		9.05514	96.14534		9.74	0.00	0.00	0	97,324.0
R2030	On	04/11/2021	8.27	Call	Bond Future	298.46000	0.29846		293.97000	0.29397	298.460	8.94	0.15	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	994.41000	0.99441		979.25000	0.97925	994.410	9.35	0.36	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,036.41000	1.03641		1,020.66000	1.02066	1,036.410	9.37	0.37	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,190.28000	2.19028		2,159.90000	2.15990	2,190.280	9.71	0.59	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	1,027.93000	1.02793		1,062.42000	1.06242	1,027.930	9.82	0.34	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	4,942.78000	4.94278		4,890.32000	4.89032	4,942.780	10.41	0.85	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	24.09000	0.02409		26.15000	0.02615	24.090	12.08	0.01	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	14.34000	0.01434		15.67000	0.01567	14.340	12.08	0.01	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.23472	93.30915		9.24693	93.24431		9.72	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	747.37000	0.74737		737.81000	0.73781	747.370	9.14	0.23	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,534.41000	1.53441		1,516.67000	1.51667	1,534.410	9.47	0.38	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	2,184.01000	2.18401		2,220.41000	2.22041	2,184.010	9.78	0.45	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,579.76000		3.57976	3,545.91000	3.54591	3,579.760		9.97	0.63	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,365.97000		1.36597	1,393.29000	1.39329	1,365.970		10.14	0.32	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	416.96000		0.41696	428.58000	0.42858	416.960		11.41	0.11	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.43625		94.40946	9.44867	94.34576			8.92	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	287.55000		0.28755	283.64000	0.28364	287.550		8.28	0.10	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	552.33000		0.55233	545.11000	0.54511	552.330		8.28	0.16	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	880.81000		0.88081	869.77000	0.86977	880.810		8.28	0.24	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,414.21000		1.41421	1,397.98000	1.39798	1,414.210		8.49	0.33	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,565.01000		1.56501	1,547.45000	1.54745	1,565.010		8.55	0.35	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,045.76000		3.04576	3,083.75000	3.08375	3,045.760		8.83	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,785.55000		1.78555	1,812.92000	1.81292	1,785.550		9.23	0.35	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,431.19000		1.43119	1,454.70000	1.45470	1,431.190		9.47	0.29	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	686.44000		0.68644	700.01000	0.70001	686.440		10.38	0.15	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.65301		91.50700	9.66587	91.44341			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			9.73299		91.32930	9.75101	91.22075			11.33	0.00	0.00	0	123,170.0
R2032	On 04/11/2021	Bond Future	9.33	Call	875.05000		0.87505	852.30000	0.85230	875.050		10.80	0.31	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,233.98000		2.23398	2,185.95000	2.18595	2,233.980		11.42	0.56	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	2.56000		0.00256	2.92000	0.00292	2.560		14.30	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.92852		92.37156	9.94627	92.26781			10.91	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	555.46000		0.55546	542.32000	0.54232	555.460		9.80	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	859.76000		0.85976	840.80000	0.84080	859.760		9.98	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,765.14000		1.76514	1,732.18000	1.73218	1,765.140		10.52	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,865.45000		1.86545	1,831.12000	1.83112	1,865.450		10.56	0.41	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,075.81000		3.07581	3,138.62000	3.13862	3,075.810		10.75	0.53	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,184.80000		2.18480	2,236.12000	2.23612	2,184.800		11.03	0.41	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,743.17000		1.74317	1,787.53000	1.78753	1,743.170		11.24	0.35	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,565.20000		1.56520	1,606.44000	1.60644	1,565.200		11.35	0.32	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,436.56000		1.43656	1,475.43000	1.47543	1,436.560		11.45	0.30	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,252.34000		1.25234	1,287.58000	1.28758	1,252.340		11.64	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	920.34000		0.92034	948.42000	0.94842	920.340		12.05	0.21	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	760.40000		0.76040	784.69000	0.78469	760.400		12.31	0.18	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.12912		89.31414	10.14731	89.21101			10.66	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,754.34000		1.75434	1,723.28000	1.72328	1,754.340		10.08	0.36	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,336.71000		3.33671	3,288.18000	3.28818	3,336.710		10.61	0.53	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,276.80000		1.27680	1,306.53000	1.30653	1,276.800		11.64	0.24	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.33781		90.35249	10.35665	90.24891			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			10.36044		91.09088	10.34736	91.17710			12.58	0.00	1,457,454.08	16	81,384.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,326.93000		1.32693	1,372.65000	1.37265	1,326.930		12.05	0.38	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,354.35000		1.35435	1,400.57000	1.40057	1,354.350		12.07	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	1,676.02000	1.67602	1,727.68000	1.72768	1,676.020	12.25	0.45	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,440.02000	1.44002	1,420.86000	1.42086	1,440.020	12.70	0.37	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,080.38000	3.08038	3,148.13000	3.14813	3,080.380	12.73	0.64	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	647.05000	0.64705	640.13000	0.64013	647.050	13.49	0.20	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	528.96000	0.52896	523.84000	0.52384	528.960	13.73	0.17	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	203.54000	0.20354	202.77000	0.20277	203.540	14.75	0.07	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	1.27000	0.00127	1.31000	0.00131	1.270	16.02	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.56204	92.13003	10.54748	92.22326		12.16	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	827.41000	0.82741	853.96000	0.85396	827.410	10.92	0.22	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,642.92000	1.64292	1,683.98000	1.68398	1,642.920	11.42	0.35	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,071.97000	2.07197	2,118.89000	2.11889	2,071.970	11.64	0.41	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,331.86000	2.33186	2,381.94000	2.38194	2,331.860	11.75	0.44	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,744.20000	2.74420	2,710.91000	2.71091	2,744.200	12.06	0.45	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,827.26000	1.82726	1,804.45000	1.80445	1,827.260	12.44	0.34	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,789.20000	1.78920	1,766.87000	1.76687	1,789.200	12.47	0.33	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,401.37000	1.40137	1,384.01000	1.38401	1,401.370	12.79	0.27	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,250.28000	1.25028	1,234.95000	1.23495	1,250.280	12.97	0.25	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	879.24000	0.87924	868.95000	0.86895	879.240	13.52	0.18	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	754.50000	0.75450	745.92000	0.74592	754.500	13.77	0.16	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.76079	88.73816	10.74535	88.83429		11.97	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.96962	89.76695	10.95340	89.86504		11.87	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,422.42000	1.42242	1,452.15000	1.45215	1,422.420	11.09	0.26	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	5,222.01000	5.22201	5,173.51000	5.17351	5,222.010	11.62	0.56	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,717.69000	3.71769	3,680.59000	3.68059	3,717.690	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			10.61882	86.48141	10.60563	86.56824		13.16	0.00	0.00	0	126,581.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,951.74000	5.95174	6,033.75000	6.03375	5,951.740	14.48	0.84	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	123.71000	0.12371	123.66000	0.12366	123.710	16.05	0.05	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.81245	83.21368	10.79785	83.30715		13.38	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.01117	84.19515	10.99572	84.29138		12.57	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.22186	80.91702	11.20563	81.01522		13.15	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	1,432.98000	1.43298	1,463.02000	1.46302	1,432.980	12.29	0.26	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	5,196.02000	5.19602	5,147.87000	5.14787	5,196.020	12.88	0.55	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	3,612.26000	3.61226	3,576.17000	3.57617	3,612.260	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			10.74967	88.57863	10.72607	88.74535		13.69	0.00	0.00	0	88,052.0		
R2040	On 03/02/2022	Bond Future			10.93845	85.08457	10.91307	85.25893		13.96	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.13167	86.08813	11.10501	86.26632		13.09	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future	9.82	Call	698.75000	0.69875	731.90000	0.73190	698.750	11.89	0.16	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	10.57	Call	2,047.80000	2.04780	2,118.31000	2.11831	2,047.800	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	817.45000		0.81745		798.88000	0.79888	817.450	15.92	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.33627		82.58125		11.30836	82.76244		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			10.79717		85.24427		10.78898	85.30302		14.29	0.00	0.00	0	61,849.0
R2044	On 03/02/2022	Bond Future			10.97711		81.83731		10.96780	81.90226		14.57	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.16089		82.80261		11.15097	82.86995		13.66	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.35516		79.38275		11.34470	79.45171		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			10.71310		84.51755		10.69972	84.61707		14.69	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	773.79000		0.77379		809.69000	0.80969	773.790	13.81	0.25	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,642.17000		2.64217		2,712.45000	2.71245	2,642.170	14.77	0.56	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.88827		85.48173		10.87358	85.58794		14.20	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	556.63000		0.55663		577.82000	0.57782	556.630	12.90	0.15	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,972.28000		1.97228		2,021.52000	2.02152	1,972.280	13.58	0.38	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.05970		82.07452		11.04418	82.18374		14.04	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.23858		83.02498		11.22231	83.13629		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			10.33610		70.41215		10.32280	70.48866		13.92	0.00	6,407,505.65	91	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	219.40000		0.21940		233.43000	0.23343	219.400	12.15	0.12	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,898.14000		2.89814		2,857.62000	2.85762	2,898.140	13.12	0.66	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,378.37000		1.37837		1,358.70000	1.35870	1,378.370	13.92	0.41	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	98.12000		0.09812		98.02000	0.09802	98.120	16.84	0.04	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.51137		71.21568		10.49676	71.29769		13.50	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.68945		68.91403		10.67404	68.99844		13.27	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.87266		69.71325		10.85655	69.79934		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			210.14031		210.14031		210.01268	210.01268			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.58895		212.58895		212.47349	212.47349			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.31513		212.31513		212.20295	212.20295			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			214.94946		214.94946		214.83793	214.83793			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			175.05005		175.05005		174.97325	174.97325			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			9.40754	86.62056		9.41510	86.57887		10.88	0.00	0.00	0	9,684.0
R213	On 03/02/2022	Bond Future			9.59992	87.60866		9.60674	87.57219		10.47	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	572.22000	0.57222	569.89000	0.56989	572.220	9.55	0.19	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	769.74000	0.76974	766.33000	0.76633	769.740	9.60	0.24	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,378.25000	1.37825	1,371.84000	1.37184	1,378.250	9.96	0.35	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,526.90000	1.52690	1,519.78000	1.51978	1,526.900	10.03	0.38	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,522.70000	2.52270	2,547.96000	2.54796	2,522.700	10.35	0.49	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,084.42000	2.08442	2,107.44000	2.10744	2,084.420	10.48	0.43	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,597.97000	1.59797	1,617.96000	1.61796	1,597.970	10.66	0.36	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,353.50000	1.35350	1,371.67000	1.37167	1,353.500	10.82	0.31	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,323.58000	1.32358	1,341.51000	1.34151	1,323.580	10.84	0.31	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,209.49000	1.20949	1,226.48000	1.22648	1,209.490	10.92	0.29	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	823.46000	0.82346	836.76000	0.83676	823.460	11.38	0.21	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	762.02000	0.76202	774.66000	0.77466	762.020	11.47	0.19	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.79081	85.10938		9.79759	85.07421		10.09	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.99248	86.10023		9.99940	86.06544		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			10.75540	66.90646		10.74207	66.98434		14.92	0.00	0.00	0	18,091.0
R214	On 03/02/2022	Bond Future			10.93293	67.66974		10.91833	67.75285		14.46	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.10675	65.18783		11.09137	65.27326		14.27	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.28787	65.94246		11.27178	66.02957		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 :													60,753,003.87	563	1 120 359.0
Grand Total:													60,753,003.87	563	1 120 359.0