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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2021

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		808.32600	808.32600		809.40200	809.40200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		817.49600	817.49600		818.58700	818.58700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		827.10200	827.10200		828.20600	828.20600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		837.04400	837.04400		838.16300	838.16300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		927.39100	927.39100		927.45300	927.45300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		937.91300	937.91300		937.97800	937.97800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		948.93300	948.93300		949.00100	949.00100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		960.33900	960.33900		960.40900	960.40900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		817.56000	817.56000		817.16700	817.16700			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		826.83500	826.83500		826.44000	826.44000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		836.55000	836.55000		836.15200	836.15200			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		846.60500	846.60500	846.20400	846.20400			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		11.19790	77.17674	11.21598	77.07997			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.43539	78.07137	11.45420	77.97371			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.67407	75.23046	11.69365	75.13178			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		11.92300	76.11496	11.94342	76.01513			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		11.69246	75.70796	11.71556	75.56666			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		11.90858	76.58609	11.93263	76.44335			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.13337	73.24652	12.15845	73.10226			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.36135	74.10632	12.38752	73.96034			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		807.32000	807.32000	806.97200	806.97200			0.00	0.00	0	986.0
GOVI		On 03/02/2022	GOVI		816.47900	816.47900	816.13000	816.13000			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		826.07200	826.07200	825.72100	825.72100			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		836.00200	836.00200	835.64700	835.64700			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.13065	155.13065	155.03396	155.03396			0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.34735	155.34735	155.25005	155.25005			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.21025	157.21025	157.11205	157.11205			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.54175	157.54175	157.44286	157.44286			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		114.02280	114.02280	113.98392	113.98392			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.34443	115.34443	115.30540	115.30540			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.52985	115.52985	115.49064	115.49064			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		116.96058	116.96058	116.92105	116.92105			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		107.56544	107.56544	107.56390	107.56390			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		108.81213	108.81213	108.81087	108.81087			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			108.83912		108.83912		108.83817	108.83817			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.18692		110.18692		110.18608	110.18608			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			119.80116		119.80116		119.48660	119.48660			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			119.41065		119.41065		119.09296	119.09296			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			120.84280		120.84280		120.52148	120.52148			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			120.52228		120.52228		120.19742	120.19742			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			106.90966		106.90966		106.72620	106.72620			0.00	9,087,321.10	85	17,203.0
I2046	On 03/02/2022	Bond Future			108.14899		108.14899		107.96361	107.96361			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			107.56396		107.56396		107.37686	107.37686			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			108.89626		108.89626		108.70683	108.70683			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			110.92128		110.92128		110.09783	110.09783			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			110.22955		110.22955		109.39686	109.39686			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			111.55141		111.55141		110.70917	110.70917			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.91533		110.91533		110.06308	110.06308			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			295.18600		295.18600		294.42800	294.42800			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			298.60700		298.60700		297.84200	297.84200			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			302.18700		302.18700		301.41300	301.41300			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			305.89000		305.89000		305.10700	305.10700			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.70500		96.29500		3.69500	96.30500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.74500		96.25500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.77000		96.23000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.85500		96.14500		3.85500	96.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.91000		96.09000		3.90000	96.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.07000		95.93000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.10000		95.90000		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.49500		95.50500		4.44500	95.55500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.76000		95.24000		4.72000	95.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.04000		94.96000		4.99000	95.01000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.24500		94.75500		5.19500	94.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.53500		94.46500		5.47500	94.52500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.48370		116.65350		7.44902	116.81005		5.80	0.00	0.00	0	65,520.0
R186	On 04/11/2021	Bond Future	7.77	Put	662.67000		0.66267		620.10000	0.62010	662.670	5.90	0.33	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	57.06000		0.05706		52.85000	0.05285	57.060	6.56	0.04	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	7.67293	112.69543		7.63585	112.85412		5.61	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.87385	114.02070		7.83412	114.18149		5.32	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	978.83000	0.97883		1,034.37000	1.03437	978.830	5.13	0.32	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,040.59000	2.04059		2,127.76000	2.12776	2,040.590	5.37	0.51	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	972.22000	0.97222		931.74000	0.93174	972.220	5.80	0.28	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.09143	110.07477		8.04873	110.23784		5.35	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	326.39425	326.39425		326.23974	326.23974			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.95781	321.95781		321.80265	321.80265			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.81920	325.81920		325.66277	325.66277			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.47912	321.47912		321.32241	321.32241			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	239.48251	239.48251		237.84819	237.84819			0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	237.89235	237.89235		236.23997	236.23997			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	240.74523	240.74523		239.07346	239.07346			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	239.27802	239.27802		237.58648	237.58648			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	5.07371	104.82980		5.03454	104.87998		1.05	0.00	14,676,172.00	140	14,628.0
R2023	On	03/02/2022			Bond Future	5.20836	106.01909		5.15903	106.07014		0.96	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.34911	103.35519		5.28383	103.40703		0.84	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.56210	104.58014		5.46618	104.63327		0.64	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	8.99402	96.48181		8.98056	96.55612		9.74	0.00	0.00	0	97,591.0
R2030	On	04/11/2021	8.27	Call	Bond Future	304.29000	0.30429		322.57000	0.32257	304.290	9.15	0.15	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,034.57000	1.03457		1,073.87000	1.07387	1,034.570	9.57	0.38	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,078.00000	1.07800		1,118.19000	1.11819	1,078.000	9.58	0.39	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,282.13000	2.28213		2,339.42000	2.33942	2,282.130	9.89	0.62	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	881.69000	0.88169		869.20000	0.86920	881.690	10.04	0.31	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,139.86000	5.13986		5,211.30000	5.21130	5,139.860	10.72	0.87	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	12.48000	0.01248		12.67000	0.01267	12.480	12.02	0.01	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	6.94000	0.00694		7.08000	0.00708	6.940	12.02	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.18524	93.57248		9.17110	93.64791		9.53	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	719.88000	0.71988		742.65000	0.74265	719.880	8.93	0.23	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,527.26000	1.52726		1,563.72000	1.56372	1,527.260	9.27	0.39	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,956.10000	1.95610		1,931.17000	1.93117	1,956.100	9.59	0.43	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,642.37000		3.64237	3,698.77000	3.69877	3,642.370		9.79	0.65	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,185.93000		1.18593	1,170.52000	1.17052	1,185.930		9.96	0.29	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	333.94000		0.33394	330.31000	0.33031	333.940		11.24	0.10	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.38496		94.67311	9.37012	94.74958			9.06	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	318.04000		0.31804	328.43000	0.32843	318.040		8.46	0.10	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	602.17000		0.60217	619.01000	0.61901	602.170		8.45	0.17	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	950.35000		0.95035	973.71000	0.97371	950.350		8.45	0.25	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,504.95000		1.50495	1,536.41000	1.53641	1,504.950		8.65	0.34	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,660.86000		1.66086	1,694.27000	1.69427	1,660.860		8.70	0.37	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,910.00000		2.91000	2,877.87000	2.87787	2,910.000		8.98	0.50	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,689.30000		1.68930	1,669.28000	1.66928	1,689.300		9.37	0.33	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,348.08000		1.34808	1,332.01000	1.33201	1,348.080		9.61	0.28	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	635.67000		0.63567	628.41000	0.62841	635.670		10.50	0.14	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.59959		91.77178	9.58398	91.84933			9.08	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			9.66803		91.72206	9.68052	91.64636			11.27	0.00	0.00	0	123,319.0
R2032	On 04/11/2021	Bond Future	9.33	Call	893.01000		0.89301	879.61000	0.87961	893.010		10.73	0.33	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,339.21000		2.33921	2,307.05000	2.30705	2,339.210		11.36	0.59	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	0.82000		0.00082	0.95000	0.00095	0.820		14.11	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.86179		92.76304	9.87476	92.68677			10.71	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	542.76000		0.54276	534.13000	0.53413	542.760		9.55	0.18	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	855.72000		0.85572	842.82000	0.84282	855.720		9.74	0.25	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,801.88000		1.80188	1,778.42000	1.77842	1,801.880		10.30	0.41	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,906.57000		1.90657	1,882.06000	1.88206	1,906.570		10.34	0.42	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,750.60000		2.75060	2,797.30000	2.79730	2,750.600		10.54	0.50	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,907.42000		1.90742	1,945.25000	1.94525	1,907.420		10.83	0.39	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,498.47000		1.49847	1,530.96000	1.53096	1,498.470		11.04	0.32	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,336.63000		1.33663	1,366.75000	1.36675	1,336.630		11.17	0.30	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,220.04000		1.22004	1,248.35000	1.24835	1,220.040		11.27	0.27	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,053.84000		1.05384	1,079.40000	1.07940	1,053.840		11.46	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	758.74000		0.75874	778.91000	0.77891	758.740		11.88	0.18	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	618.31000		0.61831	635.62000	0.63562	618.310		12.14	0.15	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.06000		89.70748	10.07350	89.63047			10.73	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,934.57000		1.93457	1,911.47000	1.91147	1,934.570		10.39	0.38	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,568.21000		3.56821	3,532.23000	3.53223	3,568.210		10.86	0.55	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,227.69000		1.22769	1,250.52000	1.25052	1,227.690		12.03	0.23	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.26604		90.74857	10.28011	90.67073			10.36	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			10.22819		91.96821	10.24572	91.85121			12.51	0.00	0.00	0	77,110.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,619.28000		1.61928	1,581.40000	1.58140	1,619.280		12.34	0.45	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,650.18000		1.65018	1,611.71000	1.61171	1,650.180		12.35	0.45	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	2,011.88000	2.01188	1,966.79000	1.96679	2,011.880	12.49	0.51	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.26	Call	2,117.27000	2.11727	2,070.36000	2.07036	2,117.270	12.52	0.53	0.00	0	150.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,067.27000	1.06727	1,117.08000	1.11708	1,067.270	13.00	0.31	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,594.54000	3.59454	3,526.25000	3.52625	3,594.540	13.03	0.70	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	451.70000	0.45170	479.24000	0.47924	451.700	13.91	0.15	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	362.32000	0.36232	385.72000	0.38572	362.320	14.15	0.12	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	122.22000	0.12222	132.33000	0.13233	122.220	15.04	0.05	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	0.28000	0.00028	0.33000	0.00033	0.280	15.82	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.42523	93.01160	10.44343	92.89360		11.94	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	984.02000	0.98402	961.22000	0.96122	984.020	10.95	0.25	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	9.92	Call	1,457.20000	1.45720	1,426.28000	1.42628	1,457.200	11.27	0.33	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,922.89000	1.92289	1,884.84000	1.88484	1,922.890	11.51	0.40	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,393.06000	2.39306	2,348.47000	2.34847	2,393.060	11.71	0.46	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,675.42000	2.67542	2,627.11000	2.62711	2,675.420	11.80	0.49	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.61	Put	2,393.97000	2.39397	2,453.00000	2.45300	2,393.970	12.05	0.42	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,290.43000	2.29043	2,347.86000	2.34786	2,290.430	12.09	0.41	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,507.27000	1.50727	1,550.66000	1.55066	1,507.270	12.59	0.29	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,474.97000	1.47497	1,517.70000	1.51770	1,474.970	12.62	0.29	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.11	Put	1,382.65000	1.38265	1,423.45000	1.42345	1,382.650	12.72	0.27	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,150.58000	1.15058	1,186.26000	1.18626	1,150.580	13.00	0.23	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,021.42000	1.02142	1,054.06000	1.05406	1,021.420	13.18	0.21	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	708.56000	0.70856	733.22000	0.73322	708.560	13.74	0.15	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	603.96000	0.60396	625.70000	0.62570	603.960	13.99	0.13	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.61889	89.62737	10.63780	89.50812		12.04	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.82211	90.66499	10.84180	90.54434		11.66	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,588.51000	1.58851	1,559.62000	1.55962	1,588.510	10.97	0.28	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	4,673.46000	4.67346	4,742.56000	4.74256	4,673.460	11.59	0.52	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,284.16000	3.28416	3,339.41000	3.33941	3,284.160	11.96	0.41	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			10.46220	87.52105	10.47969	87.40401		13.09	0.00	0.00	0	120,362.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	6,815.09000	6.81509	6,719.58000	6.71958	6,815.090	14.95	0.89	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	65.56000	0.06556	71.65000	0.07165	65.560	16.34	0.03	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.65043	84.25980	10.66857	84.14171		13.13	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			10.84311	85.25105	10.86194	85.13175		12.65	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.04709	81.98390	11.06669	81.86321		12.92	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	1,649.14000	1.64914	1,619.26000	1.61926	1,649.140	12.16	0.29	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	4,565.62000	4.56562	4,633.46000	4.63346	4,565.620	12.84	0.51	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	3,127.61000	3.12761	3,180.81000	3.18081	3,127.610	13.30	0.39	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			10.56786	89.87618	10.59044	89.71337		13.63	0.00	3,595,047.20	40	82,062.0		

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 03/02/2022	Bond Future			10.75019		86.39144		10.77362	86.22708		13.70	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.93631		87.40782		10.96064	87.24169		13.19	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	919.63000		0.91963		891.88000	0.89188	919.630	12.02	0.20	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,604.88000		2.60488		2,543.96000	2.54396	2,604.880	12.76	0.41	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	680.94000		0.68094		704.23000	0.70423	680.940	16.37	0.11	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.13304		83.91505		11.15836	83.74703		13.47	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			10.62151		86.51976		10.64400	86.35464		14.25	0.00	3,633,829.92	42	61,777.0
R2044	On 03/02/2022	Bond Future			10.79523		83.12203		10.81857	82.95529		14.34	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.97217		84.09997		10.99640	83.93146		13.79	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.15886		80.69394		11.18407	80.52353		14.10	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			10.54782		85.76172		10.57021	85.59128		14.68	0.00	0.00	0	167,793.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,070.80000		1.07080		1,030.78000	1.03078	1,070.800	14.24	0.32	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,317.19000		3.31719		3,223.76000	3.22376	3,317.190	15.19	0.64	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.71707		86.73469		10.74032	86.56257		14.01	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	681.63000		0.68163		657.14000	0.65714	681.630	12.69	0.18	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,429.87000		2.42987		2,365.06000	2.36506	2,429.870	13.72	0.44	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.88214		83.33970		10.90627	83.16573		14.20	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.05407		84.30353		11.07915	84.12763		13.77	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			10.20166		71.19101		10.21900	71.08986		13.84	0.00	0.00	0	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	301.21000		0.30121		292.58000	0.29258	301.210	12.58	0.15	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,356.10000		2.35610		2,428.66000	2.42866	2,356.100	13.51	0.60	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,580.64000		1.58064		1,640.04000	1.64004	1,580.640	13.84	0.46	65,752,665.94	2,000	4,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,019.41000		1.01941		1,065.43000	1.06543	1,019.410	14.19	0.34	95,717,888.24	4,000	5,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	54.54000		0.05454		59.67000	0.05967	54.540	17.15	0.03	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.37282		71.99900		10.39076	71.89686		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.54619		69.70442		10.56476	69.60124		13.36	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.72436		70.51164		10.74360	70.40732		12.99	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			210.86218		210.86218		210.73866	210.73866			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.30626		213.30626		213.18195	213.18195			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 05/05/2022	Bond Future		213.01127	213.01127		212.88608	212.88608			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future		215.64941	215.64941		215.52299	215.52299			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		174.96925	174.96925		174.93920	174.93920			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		9.33840	87.00307		9.34040	86.99197		10.80	0.00	18,357,647.77	211	9,895.0
R213	On 03/02/2022	Bond Future		9.52881	87.99006		9.53084	87.97914		10.29	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	593.22000	0.59322	595.84000	0.59584	593.220	9.49	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	825.59000	0.82559	828.42000	0.82842	825.590	9.66	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,468.34000	1.46834	1,471.12000	1.47112	1,468.340	10.01	0.38	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,623.36000	1.62336	1,626.04000	1.62604	1,623.360	10.07	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,274.06000	2.27406	2,286.63000	2.28663	2,274.060	10.35	0.47	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,861.76000	1.86176	1,873.58000	1.87358	1,861.760	10.49	0.41	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,425.48000	1.42548	1,436.17000	1.43617	1,425.480	10.76	0.33	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,207.04000	1.20704	1,217.00000	1.21700	1,207.040	10.96	0.29	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,180.51000	1.18051	1,190.37000	1.19037	1,180.510	10.99	0.28	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,079.20000	1.07920	1,088.67000	1.08867	1,079.200	11.09	0.26	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	726.20000	0.72620	733.94000	0.73394	726.200	11.55	0.19	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	670.52000	0.67052	677.93000	0.67793	670.520	11.65	0.18	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.71715	85.49271		9.71924	85.48180		10.22	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future		9.91594	86.48631		9.91810	86.47538		9.83	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		10.58500	67.91294		10.60738	67.77938		14.86	0.00	57,386,434.30	845	18,846.0
R214	On 03/02/2022	Bond Future		10.75685	68.68340		10.78003	68.54854		14.22	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		10.92456	66.21141		10.94857	66.07506		14.38	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future		11.09902	66.97697		11.12392	66.83905		13.97	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 :												268,207,006.47	7,363	1 093 323.0
Grand Total:												268,207,006.47	7,363	1 093 323.0