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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2021

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 05/08/2021	Index Future	797.61600		797.61600		797.08400	797.08400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	806.20300		806.20300		805.67000	805.67000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	815.45200		815.45200		814.91500	814.91500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	825.09100		825.09100		824.55000	824.55000			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	834.96900		834.96900		834.42200	834.42200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	911.82600		911.82600		909.54500	909.54500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	921.64300		921.64300		919.34200	919.34200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	932.21600		932.21600		929.89200	929.89200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	943.23500		943.23500		940.88600	940.88600			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	954.52800		954.52800		952.15100	952.15100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	801.26300		801.26300		798.80800	798.80800			0.00	144,227,340.00	18	39.0

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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 04/11/2021	Index Future	809.88900		809.88900		807.41200	807.41200			0.00	145,780,020.00	18	114.0
ALBI	On 03/02/2022	Index Future	819.18000		819.18000		816.67700	816.67700			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	828.86400		828.86400		826.33300	826.33300			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	838.78700		838.78700		836.22600	836.22600			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			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	11.14605		79.11882		11.19387	78.86017			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.38067		76.20632		11.43039	75.94532			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.62407		77.09965		11.67590	76.83578			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.86971		74.25261		11.92373	73.98577			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.12804		75.12105		12.18445	74.85089			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	11.66979		77.91136		11.72248	77.58819			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.89182		74.50288		11.94672	74.17666			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.11480		75.37684		12.17204	75.04701			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.34782		72.02824		12.40761	71.69463			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.58601		72.86913		12.64848	72.53144			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 05/08/2021	GOVI	791.45100		791.45100		789.01500	789.01500			0.00	0.00	0	18.0
GOVI	On 04/11/2021	GOVI	799.97200		799.97200		797.51400	797.51400			0.00	0.00	0	979.0
GOVI	On 03/02/2022	GOVI	809.14900		809.14900		806.66500	806.66500			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	818.71400		818.71400		816.20300	816.20300			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	828.51600		828.51600		825.97500	825.97500			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.33619		153.33619		153.23719	153.23719			0.00	0.00	0	3,723.0
I2025	On 04/11/2021	Bond Future	155.00752		155.00752		154.90831	154.90831			0.00	0.00	0	4,786.0
I2025	On 03/02/2022	Bond Future	155.25523		155.25523		155.15531	155.15531			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.12791		157.12791		157.02706	157.02706			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.46334		157.46334		157.36144	157.36144			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

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
I2029	On 05/08/2021	Bond Future		113.25841	113.25841		113.25834	113.25834			0.00	0.00	0	2,127.0
I2029	On 04/11/2021	Bond Future		113.32356	113.32356		113.32411	113.32411			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		114.65140	114.65140		114.65228	114.65228			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		114.84545	114.84545		114.84660	114.84660			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		116.26186	116.26186		116.26315	116.26315			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 05/08/2021	Bond Future		107.05984	107.05984		107.16463	107.16463			0.00	0.00	0	2,137.0
I2033	On 04/11/2021	Bond Future		106.97885	106.97885		107.08541	107.08541			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future		108.23223	108.23223		108.34035	108.34035			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future		108.26990	108.26990		108.37951	108.37951			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future		109.60515	109.60515		109.71623	109.71623			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		117.12495	117.12495		117.12144	117.12144			0.00	0.00	0	6,475.0
I2038	On 04/11/2021	Bond Future		118.40164	118.40164		118.39876	118.39876			0.00	0.00	0	7,564.0
I2038	On 03/02/2022	Bond Future		118.02436	118.02436		118.02186	118.02186			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future		119.44813	119.44813		119.44584	119.44584			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future		119.11885	119.11885		119.11658	119.11658			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		106.25263	106.25263		106.24945	106.24945			0.00	0.00	0	7,557.0
I2046	On 04/11/2021	Bond Future		105.57336	105.57336		105.57055	105.57055			0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future		106.81064	106.81064		106.80801	106.80801			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future		106.23104	106.23104		106.22875	106.22875			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future		107.54142	107.54142		107.53927	107.53927			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		107.83496	107.83496		107.43230	107.43230			0.00	0.00	0	5,724.0
I2050	On 04/11/2021	Bond Future		109.01022	109.01022		108.60380	108.60380			0.00	0.00	0	9,927.0
I2050	On 03/02/2022	Bond Future		108.32690	108.32690		107.91602	107.91602			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future		109.63371	109.63371		109.21812	109.21812			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future		108.98341	108.98341		108.56287	108.56287			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 05/08/2021	Index Future		289.40000	289.40000		289.11900	289.11900			0.00	0.00	0	2.0
IGOV	On 04/11/2021	Index Future		292.58800	292.58800		292.30500	292.30500			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future		296.01600	296.01600		295.73100	295.73100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future		299.58500	299.58500		299.29700	299.29700			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future		303.24100	303.24100		302.95000	302.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future		3.69500	96.30500		3.69500	96.30500			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
JIBAR FUTURE	On	15/09/2021			Jibar Tradeable Future	3.71500	96.28500		3.71500	96.28500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	20/10/2021			Jibar Tradeable Future	3.81000	96.19000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.84000	96.16000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.96500	96.03500		3.99500	96.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	4.00000	96.00000		4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.19000	95.81000		4.23000	95.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.55000	95.45000		4.58500	95.41500			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.76000	95.24000		4.79000	95.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.04000	94.96000		5.08000	94.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.22500	94.77500		5.26500	94.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.45000	94.55000		5.47500	94.52500			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.35671	115.16388		7.37389	115.08261		6.54	0.00	0.00	0	41,937.0
R186	On	04/11/2021			Bond Future	7.54203	116.39079		7.56016	116.30929		6.17	0.00	2,793,378.96	24	74,286.0
R186	On	04/11/2021	7.77	Put	Bond Future	1,025.21000	1.02521	1,064.26000	1.06426	1,025.210	160.340	6.18	0.39	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	160.34000	0.16034	170.71000	0.17071	160.340	160.340	6.72	0.09	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.73169	112.44452		7.75095	112.36243		6.09	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.93467	113.77513		7.95522	113.69231		5.85	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.15820	109.82038		8.18024	109.73657		5.78	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	322.06080	322.06080		322.07665	322.07665			0.00	0.00	0	1,029.0
R197	On	04/11/2021			Bond Future	325.57121	325.57121		325.58902	325.58902			0.00	0.00	0	1,267.0
R197	On	03/02/2022			Bond Future	321.23735	321.23735		321.25635	321.25635			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.11286	325.11286		325.13274	325.13274			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	320.80773	320.80773		320.82807	320.82807			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	234.48844	234.48844		234.48316	234.48316			0.00	0.00	0	3,560.0
R202	On	04/11/2021			Bond Future	237.04435	237.04435		237.04028	237.04028			0.00	0.00	0	9,704.0
R202	On	03/02/2022			Bond Future	235.49364	235.49364		235.49024	235.49024			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.33429	238.33429		238.33148	238.33148			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	236.85706	236.85706		236.85442	236.85442			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	4.94202	107.60121		4.96895	107.56026		1.21	0.00	0.00	0	3,363.0
R2023	On	04/11/2021			Bond Future	5.06529	104.84059		5.09714	104.79981		1.15	0.00	7,967,884.84	76	13,768.0
R2023	On	03/02/2022			Bond Future	5.18461	106.04366		5.22415	106.00276		0.99	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.30807	103.38778		5.35993	103.34660		0.89	0.00	0.00	0	0.0

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R2023	On 04/08/2022	Bond Future			5.51114		104.60836		5.58695	104.56639		0.69	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			8.87669		95.09060		8.91393	94.87967		10.48	0.00	57,054,360.00	600	29,365.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.61	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	25.72000		0.02572		24.56000	0.02456	25.720	9.76	0.05	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	305.94000		0.30594		271.25000	0.27125	305.940	10.19	0.34	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	417.24000		0.41724		369.09000	0.36909	417.240	10.26	0.43	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	778.10000		0.77810		690.46000	0.69046	778.100	10.41	0.62	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	96.75000		0.09675		154.14000	0.15414	96.750	10.71	0.13	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,189.13000		3.18913		2,987.69000	2.98769	3,189.130	11.29	0.99	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	0.34000		0.00034		1.16000	0.00116	0.340	11.86	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	0.00000		0.00000		0.02000	0.00002	0.000	12.52	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.00000		0.00000		0.00000	0.00000	0.000	12.72	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.64	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.06273		96.10366		9.10152	95.89103		10.19	0.00	9,514,262.34	99	97,313.0
R2030	On 04/11/2021	Bond Future	8.27	Call	452.06000		0.45206		420.78000	0.42078	452.060	9.42	0.18	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,220.49000		1.22049		1,152.39000	1.15239	1,220.490	9.82	0.37	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,263.63000		1.26363		1,193.77000	1.19377	1,263.630	9.84	0.38	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,406.56000		2.40656		2,297.38000	2.29738	2,406.560	10.16	0.57	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,336.07000		1.33607		1,426.13000	1.42613	1,336.070	10.26	0.37	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,036.00000		5.03600		4,872.76000	4.87276	5,036.000	10.81	0.81	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	65.28000		0.06528		73.33000	0.07333	65.280	12.52	0.03	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	43.36000		0.04336		49.07000	0.04907	43.360	12.52	0.02	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.25486		93.20224		9.29541	92.98745		10.01	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	861.49000		0.86149		815.91000	0.81591	861.490	9.35	0.24	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,650.30000		1.65030		1,576.03000	1.57603	1,650.300	9.59	0.38	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,402.60000		2.40260		2,508.82000	2.50882	2,402.600	9.92	0.46	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,668.46000		3.66846		3,543.35000	3.54335	3,668.460	10.07	0.62	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,536.72000		1.53672		1,615.22000	1.61522	1,536.720	10.19	0.33	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	502.52000		0.50252		534.91000	0.53491	502.520	11.36	0.13	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.45655		94.30537		9.49899	94.08825		9.50	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	725.23000		0.72523		688.93000	0.68893	725.230	8.89	0.19	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,095.91000		1.09591		1,045.29000	1.04529	1,095.910	8.92	0.26	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,806.90000		1.80690		1,733.87000	1.73387	1,806.900	9.15	0.36	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,394.52000		3.39452		3,512.31000	3.51231	3,394.520	9.42	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,096.20000		2.09620		2,181.27000	2.18127	2,096.200	9.80	0.36	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	882.55000		0.88255		925.29000	0.92529	882.550	10.90	0.17	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.67572		91.39474		9.72028	91.17497		9.38	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			9.62270		93.96303		9.66508	93.70223		11.51	0.00	0.00	0	10,094.0
R2032	On 04/11/2021	Bond Future			9.81785		90.81965		9.86190	90.55661		11.84	0.00	1,271,475.10	14	122,910.0

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 04/11/2021	Bond Future	9.33	Call	931.57000		0.93157		865.15000	0.86515	931.570	10.98	0.29	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,226.25000		2.22625		2,103.79000	2.10379	2,226.250	11.67	0.52	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	13.78000		0.01378		16.11000	0.01611	13.780	14.84	0.01	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.01591		91.86231		10.06178	91.59656		11.22	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	608.40000		0.60840		567.70000	0.56770	608.400	10.12	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	882.36000		0.88236		827.25000	0.82725	882.360	10.16	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,721.36000		1.72136		1,631.23000	1.63123	1,721.360	10.57	0.37	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,817.52000		1.81752		1,723.96000	1.72396	1,817.520	10.62	0.39	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,516.73000		3.51673		3,672.56000	3.67256	3,516.730	10.83	0.55	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,578.09000		2.57809		2,706.00000	2.70600	2,578.090	11.13	0.45	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,090.39000		2.09039		2,201.40000	2.20140	2,090.390	11.30	0.38	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,886.14000		1.88614		1,989.47000	1.98947	1,886.140	11.38	0.35	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,737.01000		1.73701		1,834.43000	1.83443	1,737.010	11.45	0.33	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,521.96000		1.52196		1,610.30000	1.61030	1,521.960	11.59	0.30	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	1,138.11000		1.13811		1,208.63000	1.20863	1,138.110	11.96	0.24	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	951.57000		0.95157		1,012.64000	1.01264	951.570	12.21	0.20	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.21958		88.80286		10.26740	88.53418		11.24	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.43345		89.82836		10.48338	89.55639		10.71	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			10.19271		94.37627		10.25015	93.98935		12.75	0.00	0.00	0	48,003.0
R2035	On 05/08/2021	Bond Future	10.02	Call	194.12000		0.19412		147.25000	0.14725	194.120	11.64	0.22	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	8.35000		0.00835		22.87000	0.02287	8.350	13.41	0.01	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	0.02000		0.00002		0.11000	0.00011	0.020	15.03	0.00	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.38831		90.90755		10.44794	90.51712		13.23	0.00	0.00	0	80,866.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,525.28000		1.52528		1,389.86000	1.38986	1,525.280	12.31	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,553.09000		1.55309		1,415.97000	1.41597	1,553.090	12.33	0.39	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,879.25000		1.87925		1,723.18000	1.72318	1,879.250	12.52	0.44	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	1,808.48000		1.80848		1,980.79000	1.98079	1,808.480	13.06	0.40	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,262.07000		3.26207		3,040.76000	3.04076	3,262.070	13.08	0.61	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	898.48000		0.89848		1,002.94000	1.00294	898.480	13.65	0.23	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	753.12000		0.75312		844.20000	0.84420	753.120	13.85	0.20	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	340.60000		0.34060		388.05000	0.38805	340.600	14.89	0.10	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	7.28000		0.00728		8.97000	0.00897	7.280	16.69	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.59008		91.95090		10.65215	91.55620		12.57	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	986.36000		0.98636		903.06000	0.90306	986.360	11.36	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,755.40000		1.75540		1,626.32000	1.62632	1,755.400	11.54	0.36	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,182.02000		2.18202		2,032.30000	2.03230	2,182.020	11.75	0.41	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,444.18000		2.44418		2,282.82000	2.28282	2,444.180	11.87	0.44	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,034.17000		3.03417		3,229.51000	3.22951	3,034.170	12.23	0.46	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,084.27000		2.08427		2,235.05000	2.23505	2,084.270	12.60	0.35	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,042.21000		2.04221		2,190.80000	2.19080	2,042.210	12.62	0.35	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,612.10000		1.61210		1,736.96000	1.73696	1,612.100	12.85	0.29	0.00	0	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
R2035	On 03/02/2022	Bond Future	11.39	Put	1,443.05000		1.44305	1,557.68000	1.55768	1,443.050		12.99	0.26	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,032.65000		1.03265	1,120.18000	1.12018	1,032.650		13.48	0.20	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	893.21000		0.89321	970.78000	0.97078	893.210		13.72	0.17	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.78933		88.56087	10.85388	88.16178			12.68	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.00043		89.58105	11.06771	89.17711			12.08	0.00	0.00	0	0.0
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			10.45176		85.43558	10.51407	85.01713			14.02	0.00	0.00	0	57,745.0
R2037	On 04/11/2021	Bond Future			10.63946		86.34581	10.70408	85.92336			13.83	0.00	0.00	0	120,396.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,019.55000		6.01955	5,690.39000	5.69039	6,019.550		14.56	0.81	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	221.63000		0.22163	256.97000	0.25697	221.630		16.20	0.07	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.83303		83.08218	10.90020	82.65515			13.83	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.03198		84.06579	11.10182	83.63385			13.30	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.24457		80.77990	11.31735	80.34280			13.38	0.00	0.00	0	0.0
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			10.59638		87.43462	10.65363	87.02292			14.56	0.00	0.00	0	31,321.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,203.44000		3.20344	2,824.51000	2.82451	3,203.440		14.70	0.97	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	6,475.87000		6.47587	6,064.86000	6.06486	6,475.870		16.43	1.00	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.00000		0.00000	0.00000	0.00000	0.000		19.87	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.77985		88.36617	10.83923	87.95055			14.37	0.00	0.00	0	83,012.0
R2040	On 03/02/2022	Bond Future			10.96899		84.87550	11.03072	84.45539			14.41	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.16287		85.88036	11.22706	85.45543			13.83	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	877.36000		0.87736	807.77000	0.80777	877.360		12.60	0.18	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,240.46000		2.24046	2,096.94000	2.09694	2,240.460		12.88	0.36	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	964.36000		0.96436	1,032.98000	1.03298	964.360		16.08	0.15	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.36976		82.36467	11.43666	81.93470			13.92	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			10.65064		84.14329	10.70780	83.72578			15.17	0.00	252,429,870.00	3,000	27,494.0
R2044	On 04/11/2021	Bond Future			10.82575		85.03979	10.88504	84.61826			14.95	0.00	255,119,370.00	3,000	52,207.0
R2044	On 03/02/2022	Bond Future			11.00604		81.63602	11.06767	81.20996			15.00	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.19044		82.60258	11.25452	82.17165			14.40	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.38688		79.17422	11.45366	78.73821			14.49	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			10.58057		87.70682	10.64276	87.23688			14.79	0.00	513,084,897.00	5,850	62,616.0
R2048	On 05/08/2021	Bond Future	10.30	Call	78.94000		0.07894	56.71000	0.05671	78.940		13.75	0.10	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,436.04000		2.43604	2,044.97000	2.04497	2,436.040		14.55	0.91	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.75190		84.23011	10.81647	83.75562			15.35	0.00	492,746,143.50	5,850	166,576.0
R2048	On 04/11/2021	Bond Future	10.20	Call	931.05000		0.93105	822.85000	0.82285	931.050		14.04	0.26	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,799.94000		2.79994	2,565.23000	2.56523	2,799.940		15.08	0.54	0.00	0	1,050.0

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
R2048	On 03/02/2022	Bond Future			10.92785		85.19676		10.99501	84.71717		14.58	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.10030		81.79004		11.17012	81.30491		14.77	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.28174		82.73103		11.35445	82.24014		14.07	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			10.19083		72.61252		10.23797	72.33648		14.13	0.00	0.00	0	11,402.0
R209	On 04/11/2021	Bond Future			10.36499		70.24637		10.41376	69.96778		14.62	0.00	0.00	0	32,938.0
R209	On 04/11/2021	Bond Future	9.50	Call	352.32000		0.35232		317.78000	0.31778	352.320	12.89	0.15	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,287.29000		3.28729		3,480.04000	3.48004	3,287.290	13.87	0.65	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,749.34000		1.74934		1,881.97000	1.88197	1,749.340	14.62	0.43	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	205.90000		0.20590		231.00000	0.23100	205.900	17.51	0.07	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.54045		71.05285		10.59096	70.77131		13.95	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.71904		68.75237		10.77140	68.46762		14.04	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.90431		69.54456		10.95863	69.25642		13.43	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			209.28409		209.28409		208.65769	208.65769			0.00	0.00	0	1,245.0
R210	On 04/11/2021	Bond Future			208.77984		208.77984		208.14775	208.14775			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			211.22628		211.22628		210.58744	210.58744			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.94247		210.94247		210.29628	210.29628			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			213.54420		213.54420		212.89030	212.89030			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			173.19394		173.19394		173.16179	173.16179			0.00	0.00	0	1,387.0
R212	On 04/11/2021	Bond Future			175.08173		175.08173		175.05016	175.05016			0.00	0.00	0	415.0
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			9.25186		89.02956		9.29413	88.79036		11.11	0.00	0.00	0	1,729.0
R213	On 04/11/2021	Bond Future			9.43865		86.44917		9.48258	86.20791		11.38	0.00	0.00	0	8,993.0
R213	On 03/02/2022	Bond Future			9.63127		87.44121		9.67704	87.19750		10.79	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	687.72000		0.68772		643.99000	0.64399	687.720	9.91	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	898.99000		0.89899		844.86000	0.84486	898.990	9.97	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,520.47000		1.52047		1,440.96000	1.44096	1,520.470	10.30	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,669.14000		1.66914		1,584.26000	1.58426	1,669.140	10.37	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,820.45000		2.82045		2,951.35000	2.95135	2,820.450	10.67	0.50	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,371.18000		2.37118		2,488.33000	2.48833	2,371.180	10.80	0.44	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,862.50000		1.86250		1,962.05000	1.96205	1,862.500	10.97	0.37	0.00	0	430.0

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	On 03/02/2022	Bond Future	10.15	Put	1,602.30000	1.60230	1,691.65000	1.69165	1,602.300	11.12	0.33	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,570.14000	1.57014	1,658.17000	1.65817	1,570.140	11.14	0.33	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,447.15000	1.44715	1,530.05000	1.53005	1,447.150	11.22	0.31	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,020.85000	1.02085	1,084.09000	1.08409	1,020.850	11.65	0.23	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	951.30000	0.95130	1,011.09000	1.01109	951.300	11.74	0.22	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.82277	84.94375	9.87047	84.69733		10.73	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.02710	85.92635	10.07692	85.67695		10.16	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 05/08/2021	Bond Future			10.59569	69.36761	10.64784	69.05717		15.05	0.00	0.00	0	10,921.0
R214	On 04/11/2021	Bond Future			10.76855	66.82978	10.82254	66.51643		15.63	0.00	0.00	0	17,180.0
R214	On 03/02/2022	Bond Future			10.94578	67.59672	11.00178	67.28003		14.88	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.11954	65.11692	11.17760	64.79659		15.04	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.30202	65.86600	11.36231	65.54186		14.36	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 :												1,881,989,001.74	18,549	1 476 375.0
Grand Total:												1,881,989,001.74	18,549	1 476 375.0