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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2021

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 05/08/2021	Index Future	800.40800		800.40800		798.70700	798.70700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	809.00700		809.00700		807.30200	807.30200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	818.27800		818.27800		816.56000	816.56000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	827.94400		827.94400		826.21100	826.21100			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	837.85300		837.85300		836.10200	836.10200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	918.86100		918.86100		915.03200	915.03200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	928.73300		928.73300		924.87800	924.87800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	939.37600		939.37600		935.48500	935.48500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	950.47300		950.47300		946.54200	946.54200			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	961.84800		961.84800		957.87300	957.87300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	807.27700		807.27700		803.79000	803.79000			0.00	290,619,720.00	36	29.0

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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		815.95000	815.95000		812.43900	812.43900			0.00	293,742,000.00	36	115.0
ALBI	On 03/02/2022	Index Future		825.30000	825.30000		821.75600	821.75600			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		835.05000	835.05000		831.46900	831.46900			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future		845.04400	845.04400		841.42200	841.42200			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		11.03048	79.74904		11.09326	79.40579			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.26048	76.84251		11.32577	76.49599			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.49881	77.74279		11.56686	77.39243			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.73914	74.90322		11.81006	74.54885			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.99175	75.77960		12.06578	75.42086			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		11.55453	78.62642		11.62217	78.20543			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		11.77174	75.22486		11.84221	74.79975			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		11.98965	76.10675		12.06309	75.67696			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.21711	72.76671		12.29382	72.33179			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.44951	73.61654		12.52960	73.17641			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		797.37000	797.37000		793.93900	793.93900			0.00	0.00	0	18.0
GOVI	On 04/11/2021	GOVI		805.93700	805.93700		802.48200	802.48200			0.00	0.00	0	979.0
GOVI	On 03/02/2022	GOVI		815.17200	815.17200		811.68600	811.68600			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		824.80200	824.80200		821.27900	821.27900			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		834.67300	834.67300		831.11100	831.11100			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.37989	153.37989		153.38373	153.38373			0.00	5,521,676.04	36	3,759.0
I2025	On 04/11/2021	Bond Future		155.05005	155.05005		155.05475	155.05475			0.00	5,581,801.80	36	4,840.0
I2025	On 03/02/2022	Bond Future		155.29688	155.29688		155.30229	155.30229			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.16950	157.16950		157.17527	157.17527			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		157.50545	157.50545		157.51180	157.51180			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		113.49581	113.49581		113.41663	113.41663			0.00	0.00	0	2,127.0

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 04/11/2021	Bond Future	113.56223	113.56223		113.48284	113.48284			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future	114.89216	114.89216		114.81223	114.81223			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future	115.08844	115.08844		115.00792	115.00792			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future	116.50763	116.50763		116.42624	116.42624			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	107.06444	107.06444		107.27627	107.27627			0.00	0.00	0	2,137.0
I2033		On 04/11/2021	Bond Future	106.98229	106.98229		107.19708	107.19708			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future	108.23507	108.23507		108.45272	108.45272			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future	108.27192	108.27192		108.49254	108.49254			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future	109.60696	109.60696		109.83042	109.83042			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	118.28785	118.28785		117.82044	117.82044			0.00	0.00	0	6,475.0
I2038		On 04/11/2021	Bond Future	119.57574	119.57574		119.10409	119.10409			0.00	0.00	0	7,564.0
I2038		On 03/02/2022	Bond Future	119.21123	119.21123		118.73449	118.73449			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	120.64890	120.64890		120.16660	120.16660			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future	120.33441	120.33441		119.84675	119.84675			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	107.14987	107.14987		107.32591	107.32591			0.00	0.00	0	7,557.0
I2046		On 04/11/2021	Bond Future	106.47920	106.47920		106.65777	106.65777			0.00	0.00	0	18,100.0
I2046		On 03/02/2022	Bond Future	107.72619	107.72619		107.90716	107.90716			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	107.15694	107.15694		107.34055	107.34055			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future	108.47856	108.47856		108.66461	108.66461			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 05/08/2021	Bond Future	109.05129	109.05129		108.44083	108.44083			0.00	100,109,084.22	918	5,724.0
I2050		On 04/11/2021	Bond Future	110.23864	110.23864		109.62225	109.62225			0.00	101,199,071.52	918	10,845.0
I2050		On 03/02/2022	Bond Future	109.56862	109.56862		108.94547	108.94547			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	110.88996	110.88996		110.25955	110.25955			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future	110.25547	110.25547		109.61779	109.61779			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	290.68100	290.68100		290.28200	290.28200			0.00	2,906,810.00	1	3.0
IGOV		On 04/11/2021	Index Future	293.87700	293.87700		293.47700	293.47700			0.00	2,938,770.00	1	475.0
IGOV		On 03/02/2022	Index Future	297.31600	297.31600		296.91500	296.91500			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	300.89900	300.89900		300.49500	300.49500			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future	304.57000	304.57000		304.16100	304.16100			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.68500	96.31500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.70500	96.29500		3.71500	96.28500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.78000	96.22000		3.81000	96.19000			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 17/11/2021	Jibar Tradeable Future			3.80000		96.20000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.92500		96.07500		3.97500	96.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.96000		96.04000		4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.14000		95.86000		4.19000	95.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.48000		95.52000		4.54000	95.46000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.67000		95.33000		4.74000	95.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			4.96000		95.04000		5.03000	94.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.13500		94.86500		5.21500	94.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.36500		94.63500		5.46000	94.54000			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.27723		115.54079		7.32448	115.31653		6.03	0.00	60,658,914.75	525	41,937.0
R186	On 04/11/2021	Bond Future			7.45779		116.77044		7.50789	116.54446		5.66	0.00	81,038,685.36	694	74,811.0
R186	On 04/11/2021	Bond Future	7.77	Put	765.49000		0.76549		863.97000	0.86397	765.490	5.75	0.33	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	96.06000		0.09606		117.86000	0.11786	96.060	6.40	0.06	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.64201		112.82774		7.69537	112.59952		5.55	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.83882		114.16245		7.89586	113.93175		5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.05534		110.21258		8.11656	109.97894		5.19	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			322.24188		322.24188		322.04499	322.04499			0.00	0.00	0	1,022.0
R197	On 04/11/2021	Bond Future			325.75070		325.75070		325.55351	325.55351			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			321.41574		321.41574		321.21760	321.21760			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.29222		325.29222		325.09228	325.09228			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			320.98966		320.98966		320.78945	320.78945			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			234.72921		234.72921		234.72414	234.72414			0.00	0.00	0	3,560.0
R202	On 04/11/2021	Bond Future			237.28512		237.28512		237.28120	237.28120			0.00	0.00	0	9,704.0
R202	On 03/02/2022	Bond Future			235.73511		235.73511		235.73218	235.73218			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			238.57791		238.57791		238.57519	238.57519			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			237.10379		237.10379		237.10224	237.10224			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			4.94407		107.59809		4.95065	107.58808		1.04	0.00	0.00	0	3,363.0
R2023	On 04/11/2021	Bond Future			5.06868		104.83625		5.07611	104.82673		0.99	0.00	0.00	0	13,768.0
R2023	On 03/02/2022	Bond Future			5.18954		106.03856		5.19850	106.02929		0.85	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.31509		103.38220		5.32664	103.37303		0.77	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.52182		104.60244		5.53855	104.59318		0.59	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

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R2030	On 05/08/2021	Bond Future			8.76722		95.71414		8.82444	95.38756		9.81	0.00	42,305,649.88	442	29,123.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.00000	0.00000			0.00000	0.00000	0.000	8.91	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	7.61000	0.00761			21.65000	0.02165	7.610	9.04	0.03	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	362.09000	0.36209			342.14000	0.34214	362.090	9.37	0.54	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	537.06000	0.53706			477.97000	0.47797	537.060	9.47	0.67	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,081.57000	1.08157			910.68000	0.91068	1,081.570	9.71	0.89	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1.91000	0.00191			37.32000	0.03732	1.910	10.18	0.01	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,805.03000	3.80503			3,480.19000	3.48019	3,805.030	11.01	1.00	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	0.00000	0.00000			0.04000	0.00004	0.000	11.68	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	0.00000	0.00000			0.00000	0.00000	0.000	12.46	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	12.74	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	14.01	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			8.94861	96.73279			9.00826	96.40328		9.50	0.00	43,529,755.50	450	97,513.0
R2030	On 04/11/2021	Bond Future	8.27	Call	481.13000	0.48113			436.71000	0.43671	481.130	8.93	0.20	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,338.35000	1.33835			1,234.15000	1.23415	1,338.350	9.34	0.41	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,385.84000	1.38584			1,278.71000	1.27871	1,385.840	9.35	0.42	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,646.01000	2.64601			2,473.51000	2.47351	2,646.010	9.65	0.62	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	999.11000	0.99911			1,134.30000	1.13430	999.110	9.79	0.31	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,486.85000	5.48685			5,228.80000	5.22880	5,486.850	10.45	0.85	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	29.18000	0.02918			37.99000	0.03799	29.180	11.79	0.01	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	18.04000	0.01804			23.96000	0.02396	18.040	11.79	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.13554	93.83794			9.19791	93.50496		9.34	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	877.24000	0.87724			809.43000	0.80943	877.240	8.77	0.26	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,748.45000	1.74845			1,633.25000	1.63325	1,748.450	9.09	0.41	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,962.63000	1.96263			2,124.03000	2.12403	1,962.630	9.40	0.41	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,929.49000	3.92949			3,731.13000	3.73113	3,929.490	9.59	0.66	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,213.44000	1.21344			1,330.42000	1.33042	1,213.440	9.75	0.29	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	365.46000	0.36546			411.78000	0.41178	365.460	10.98	0.10	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.33164	94.94822			9.39693	94.61150		8.83	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	685.89000	0.68589			633.81000	0.63381	685.890	8.23	0.19	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,065.03000	1.06503			989.72000	0.98972	1,065.030	8.24	0.27	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,817.68000	1.81768			1,705.12000	1.70512	1,817.680	8.48	0.39	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,833.48000	2.83348			3,013.67000	3.01367	2,833.480	8.75	0.48	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,649.99000	1.64999			1,776.04000	1.77604	1,649.990	9.12	0.32	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	631.72000	0.63172			691.37000	0.69137	631.720	10.22	0.14	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.54458	92.04545			9.61313	91.70457		8.63	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			9.49293	94.76789			9.56531	94.31780		10.78	0.00	28,430,367.00	300	10,094.0
R2032	On 04/11/2021	Bond Future			9.68289	91.63201			9.75817	91.17767		11.07	0.00	27,489,603.00	300	123,210.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,083.52000	1.08352			963.52000	0.96352	1,083.520	10.57	0.34	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,531.45000	2.53145			2,308.54000	2.30854	2,531.450	11.15	0.58	0.00	0	700.0

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	12.81	Put	4.43000		0.00443		6.52000	0.00652	4.430	14.00	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.87534		92.68336		9.95375	92.22413		10.51	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	621.22000		0.62122		552.22000	0.55222	621.220	9.45	0.19	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	948.69000		0.94869		851.64000	0.85164	948.690	9.62	0.26	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,902.99000		1.90299		1,740.82000	1.74082	1,902.990	10.13	0.41	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,007.28000		2.00728		1,838.89000	1.83889	2,007.280	10.17	0.43	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,926.44000		2.92644		3,187.59000	3.18759	2,926.440	10.35	0.51	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,071.03000		2.07103		2,281.62000	2.28162	2,071.030	10.62	0.40	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,648.77000		1.64877		1,829.36000	1.82936	1,648.770	10.82	0.33	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,479.27000		1.47927		1,646.56000	1.64656	1,479.270	10.93	0.31	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,356.87000		1.35687		1,514.04000	1.51404	1,356.870	11.03	0.29	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,182.01000		1.18201		1,323.84000	1.32384	1,182.010	11.21	0.26	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	867.15000		0.86715		979.02000	0.97902	867.150	11.60	0.20	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	716.22000		0.71622		812.40000	0.81240	716.220	11.85	0.17	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.07301		89.63327		10.15476	89.16882		10.56	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.28045		90.66885		10.36579	90.19872		10.03	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			10.07298		95.19049		10.13533	94.76517		11.86	0.00	64,443,961.73	677	48,190.0
R2035	On 05/08/2021	Bond Future	10.02	Call	228.99000		0.22899		235.95000	0.23595	228.990	11.12	0.35	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	0.01000		0.00001		3.02000	0.00302	0.010	13.89	0.00	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.24	0.00	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.26400		91.72944		10.32873	91.30012		12.26	0.00	62,100,830.88	677	81,503.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,715.26000		1.71526		1,567.64000	1.56764	1,715.260	11.75	0.44	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,746.34000		1.74634		1,596.74000	1.59674	1,746.340	11.76	0.44	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,107.92000		2.10792		1,936.46000	1.93646	2,107.920	11.94	0.50	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	1,339.68000		1.33968		1,525.00000	1.52500	1,339.680	12.38	0.34	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,623.10000		3.62310		3,375.38000	3.37538	3,623.100	12.40	0.67	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	622.63000		0.62263		731.80000	0.73180	622.630	13.13	0.18	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	514.94000		0.51494		609.70000	0.60970	514.940	13.37	0.15	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	211.47000		0.21147		258.92000	0.25892	211.470	14.36	0.07	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	1.97000		0.00197		2.90000	0.00290	1.970	15.63	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.46074		92.78157		10.52809	92.34763		11.69	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,044.49000		1.04449		956.03000	0.95603	1,044.490	10.78	0.25	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,972.35000		1.97235		1,829.77000	1.82977	1,972.350	11.29	0.39	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,431.83000		2.43183		2,266.27000	2.26627	2,431.830	11.47	0.45	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,708.52000		2.70852		2,529.94000	2.52994	2,708.520	11.55	0.48	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,527.38000		2.52738		2,739.80000	2.73980	2,527.380	11.83	0.42	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,704.37000		1.70437		1,867.21000	1.86721	1,704.370	12.30	0.31	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,670.16000		1.67016		1,830.64000	1.83064	1,670.160	12.33	0.31	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,322.45000		1.32245		1,457.67000	1.45767	1,322.450	12.69	0.25	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,182.65000		1.18265		1,306.96000	1.30696	1,182.650	12.86	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	840.00000		0.84000		935.35000	0.93535	840.000	13.40	0.17	0.00	0	280.0

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	11.88	Put	723.61000	0.72361	808.28000	0.80828	723.610	13.64	0.15	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.65482	89.40099	10.72485	88.96216		11.83	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.86029	90.43127	10.93325	89.98713		11.28	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			10.33228	86.24662	10.39952	85.78878		13.04	0.00	512,218,676.18	5,939	52,679.0	
R2037	On 04/11/2021	Bond Future			10.51560	87.16445	10.58531	86.70226		12.83	0.00	524,119,837.85	6,013	126,409.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,616.64000	6.61664	6,250.12000	6.25012	6,616.640	14.10	0.85	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	131.62000	0.13162	165.68000	0.16568	131.620	15.64	0.04	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.70432	83.90969	10.77676	83.44246		12.86	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.89820	84.90272	10.97348	84.43021		12.43	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.10519	81.62692	11.18362	81.14868		12.50	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			10.48201	88.26634	10.54418	87.81269		13.57	0.00	64,875,759.90	735	30,891.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	4,011.66000	4.01166	3,573.31000	3.57331	4,011.660	16.21	1.00	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	7,307.41000	7.30741	6,853.85000	6.85385	7,307.410	17.84	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	20.61	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.66127	89.20573	10.72574	88.74768		13.36	0.00	65,566,211.55	735	83,747.0	
R2040	On 03/02/2022	Bond Future			10.84576	85.72409	10.91275	85.26113		13.42	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future			11.03477	86.73865	11.10440	86.27040		12.95	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	859.91000	0.85991	788.75000	0.78875	859.910	11.82	0.19	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,359.58000	2.35958	2,202.15000	2.20215	2,359.580	12.26	0.39	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	756.60000	0.75660	829.35000	0.82935	756.600	15.63	0.12	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.23628	83.23328	11.30883	82.75938		13.03	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			10.53145	85.02517	10.60355	84.48987		14.18	0.00	42,512,585.00	500	26,994.0	
R2044	On 04/11/2021	Bond Future			10.70217	85.93005	10.77694	85.38952		13.95	0.00	42,965,025.00	500	52,707.0	
R2044	On 03/02/2022	Bond Future			10.87761	82.53599	10.95531	81.98954		14.02	0.00	0.00	0	0.0	
R2044	On 05/05/2022	Bond Future			11.05695	83.51287	11.13771	82.96011		13.52	0.00	0.00	0	0.0	
R2044	On 04/08/2022	Bond Future			11.24780	80.09541	11.33194	79.53598		13.61	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			10.46138	88.62050	10.53349	88.06567		13.87	0.00	57,248,843.00	646	62,616.0	
R2048	On 05/08/2021	Bond Future	10.30	Call	61.97000	0.06197	83.13000	0.08313	61.970	13.21	0.12	0.00	0	1,300.0	
R2048	On 05/08/2021	Bond Future	10.90	Call	3,281.32000	3.28132	2,773.60000	2.77360	3,281.320	16.04	1.00	0.00	0	1,300.0	
R2048	On 04/11/2021	Bond Future			10.62821	85.15254	10.70305	84.59228		14.35	0.00	55,008,540.84	646	167,222.0	
R2048	On 04/11/2021	Bond Future	10.20	Call	1,065.47000	1.06547	937.38000	0.93738	1,065.470	13.48	0.30	0.00	0	1,050.0	
R2048	On 04/11/2021	Bond Future	10.80	Call	3,157.92000	3.15792	2,872.52000	2.87252	3,157.920	14.42	0.60	0.00	0	1,050.0	
R2048	On 03/02/2022	Bond Future			10.79923	86.12923	10.87705	85.56283		13.68	0.00	0.00	0	0.0	
R2048	On 05/05/2022	Bond Future			10.96666	82.73316	11.04751	82.16028		13.91	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
R2048	On 04/08/2022	Bond Future			11.14263		83.68539		11.22678	83.10568		13.27	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			10.07661		73.28777		10.13871	72.91951		13.15	0.00	14,657,554.00	200	11,398.0
R209	On 04/11/2021	Bond Future			10.24682		70.92802		10.31107	70.55624		13.57	0.00	21,278,406.00	300	32,938.0
R209	On 04/11/2021	Bond Future	9.50	Call	387.21000		0.38721		344.68000	0.34468	387.210	12.32	0.17	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,734.54000		2.73454		2,993.56000	2.99356	2,734.540	13.24	0.61	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,334.62000		1.33462		1,508.45000	1.50845	1,334.620	13.90	0.37	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	124.58000		0.12458		154.26000	0.15426	124.580	16.89	0.05	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.41807		71.74179		10.48461	71.36600		12.98	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.59220		69.44918		10.66116	69.06910		13.12	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.77274		70.24973		10.84427	69.86507		12.56	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			209.40759		209.40759		209.40871	209.40871			0.00	0.00	0	1,245.0
R210	On 04/11/2021	Bond Future			208.90238		208.90238		208.90455	208.90455			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			211.34889		211.34889		211.35177	211.35177			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			211.06506		211.06506		211.06881	211.06881			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			213.66789		213.66789		213.67201	213.67201			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			173.18924		173.18924		173.18316	173.18316			0.00	0.00	0	505.0
R212	On 04/11/2021	Bond Future			175.07507		175.07507		175.06986	175.06986			0.00	0.00	0	1,025.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.13233		89.71064		9.18956	89.38368		10.39	0.00	26,913,192.00	300	1,729.0
R213	On 04/11/2021	Bond Future			9.31437		87.13653		9.37387	86.80656		10.59	0.00	36,597,342.60	420	9,233.0
R213	On 03/02/2022	Bond Future			9.50173		88.13589		9.56374	87.80244		10.05	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	681.51000		0.68151		625.69000	0.62569	681.510	9.17	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	905.06000		0.90506		834.30000	0.83430	905.060	9.22	0.27	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,578.05000		1.57805		1,470.22000	1.47022	1,578.050	9.56	0.39	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,740.00000		1.74000		1,624.29000	1.62429	1,740.000	9.63	0.41	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,275.63000		2.27563		2,452.22000	2.45222	2,275.630	9.93	0.46	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,868.59000		1.86859		2,024.91000	2.02491	1,868.590	10.06	0.40	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,421.15000		1.42115		1,551.81000	1.55181	1,421.150	10.23	0.33	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,200.10000		1.20010		1,316.17000	1.31617	1,200.100	10.39	0.28	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,173.14000		1.17314		1,287.35000	1.28735	1,173.140	10.41	0.28	0.00	0	220.0

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	10.25	Put	1,070.49000	1.07049		1,177.44000	1.17744	1,070.490	10.49	0.26	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	724.59000	0.72459		804.30000	0.80430	724.590	10.93	0.19	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	669.85000	0.66985		744.86000	0.74486	669.850	11.02	0.17	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.68776	85.64629		9.75239	85.30904		9.96	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.88610	86.63745		9.95359	86.29611		9.41	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			10.48150	70.05541		10.54860	69.64990		14.05	0.00	32,365,599.42	462	10,499.0
R214	On 04/11/2021	Bond Future			10.65034	67.52417		10.71981	67.11470		14.54	0.00	36,598,100.14	542	17,602.0
R214	On 03/02/2022	Bond Future			10.82318	68.29865		10.89523	67.88470		13.90	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.99248	65.82684		11.06715	65.40815		14.10	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.17012	66.58439		11.24763	66.16069		13.48	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 :													2,745,542,375.16	23,985	1 480 844.0
Grand Total:													2,745,542,375.16	23,985	1 480 844.0