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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2021

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	799.49800		799.49800		800.40800	800.40800			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	808.13000		808.13000		809.00700	809.00700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	817.45000		817.45000		818.27800	818.27800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	827.10900		827.10900		827.94400	827.94400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	837.08900		837.08900		837.85300	837.85300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	916.19300		916.19300		918.86100	918.86100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	926.08500		926.08500		928.73300	928.73300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	936.76600		936.76600		939.37600	939.37600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	947.83400		947.83400		950.47300	950.47300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	959.27100		959.27100		961.84800	961.84800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	805.18700		805.18700		807.27700	807.27700			0.00	209,348,620.00	26	3.0

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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	813.88100		813.88100		815.95000	815.95000			0.00	211,609,060.00	26	115.0
ALBI	On 03/02/2022	Index Future	823.26800		823.26800		825.30000	825.30000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	832.99500		832.99500		835.05000	835.05000			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	843.04600		843.04600		845.04400	845.04400			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	11.06290		79.57152		11.03048	79.74904			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.29348		76.66709		11.26048	76.84251			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.53213		77.57095		11.49881	77.74279			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.77389		74.72929		11.73914	74.90322			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.02647		75.61105		11.99175	75.77960			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	11.59714		78.36076		11.55453	78.62642			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.81551		74.96034		11.77174	75.22486			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.03434		75.84472		11.98965	76.10675			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.26380		72.50148		12.21711	72.76671			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.49692		73.35545		12.44951	73.61654			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	795.28700		795.28700		797.37000	797.37000			0.00	0.00	0	18.0
GOVI	On 04/11/2021	GOVI	803.87400		803.87400		805.93700	805.93700			0.00	0.00	0	979.0
GOVI	On 03/02/2022	GOVI	813.14500		813.14500		815.17200	815.17200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	822.75300		822.75300		824.80200	824.80200			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	832.68000		832.68000		834.67300	834.67300			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.68489		153.68489		153.37989	153.37989			0.00	5,532,656.04	36	3,723.0
I2025	On 04/11/2021	Bond Future	155.36628		155.36628		155.05005	155.05005			0.00	5,593,186.08	36	4,840.0
I2025	On 03/02/2022	Bond Future	155.62830		155.62830		155.29688	155.29688			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.50504		157.50504		157.16950	157.16950			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.86048		157.86048		157.50545	157.50545			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	113.97226		113.97226		113.49581	113.49581			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	114.04978	114.04978		113.56223	113.56223			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future	115.39379	115.39379		114.89216	114.89216			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future	115.59615	115.59615		115.08844	115.08844			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future	117.03311	117.03311		116.50763	116.50763			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	107.49586	107.49586		107.06444	107.06444			0.00	0.00	0	2,137.0
I2033		On 04/11/2021	Bond Future	107.42389	107.42389		106.98229	106.98229			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future	108.68982	108.68982		108.23507	108.23507			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future	108.73222	108.73222		108.27192	108.27192			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future	110.08384	110.08384		109.60696	109.60696			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	118.91358	118.91358		118.28785	118.28785			0.00	8,680,691.34	73	6,402.0
I2038		On 04/11/2021	Bond Future	120.21467	120.21467		119.57574	119.57574			0.00	8,775,670.91	73	7,564.0
I2038		On 03/02/2022	Bond Future	119.86632	119.86632		119.21123	119.21123			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	121.31192	121.31192		120.64890	120.64890			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future	121.01744	121.01744		120.33441	120.33441			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	108.41652	108.41652		107.14987	107.14987			0.00	0.00	0	7,557.0
I2046		On 04/11/2021	Bond Future	107.76517	107.76517		106.47920	106.47920			0.00	0.00	0	18,100.0
I2046		On 03/02/2022	Bond Future	109.03525	109.03525		107.72619	107.72619			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	108.48170	108.48170		107.15694	107.15694			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future	109.83047	109.83047		108.47856	108.47856			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	109.56436	109.56436		109.05129	109.05129			0.00	0.00	0	5,724.0
I2050		On 04/11/2021	Bond Future	110.76302	110.76302		110.23864	110.23864			0.00	101,680,452.36	918	10,845.0
I2050		On 03/02/2022	Bond Future	110.10718	110.10718		109.56862	109.56862			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	111.43511	111.43511		110.88996	110.88996			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future	110.81792	110.81792		110.25547	110.25547			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	291.97500	291.97500		290.68100	290.68100			0.00	2,919,750.00	1	2.0
IGOV		On 04/11/2021	Index Future	295.20100	295.20100		293.87700	293.87700			0.00	2,952,010.00	1	475.0
IGOV		On 03/02/2022	Index Future	298.67700	298.67700		297.31600	297.31600			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	302.27700	302.27700		300.89900	300.89900			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future	305.99500	305.99500		304.57000	304.57000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.69500	96.30500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.71500	96.28500		3.70500	96.29500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.79000	96.21000		3.78000	96.22000			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	Options Inter
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.82000	96.18000		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.94500	96.05500		3.92500	96.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	3.98000	96.02000		3.96000	96.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.17000	95.83000		4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.50500	95.49500		4.48000	95.52000			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.71000	95.29000		4.67000	95.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	4.99500	95.00500		4.96000	95.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.17500	94.82500		5.13500	94.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.40500	94.59500		5.36500	94.63500			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.30515	115.40821		7.27723	115.54079		6.03	0.00	8,078,574.70	70	41,867.0
R186	On	04/11/2021			Bond Future	7.48616	116.64240		7.45779	116.77044		5.66	0.00	9,564,676.80	82	74,875.0
R186	On	04/11/2021	7.77	Put	Bond Future	802.49000	0.80249		765.49000	0.76549	802.490	5.75	0.35	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	101.33000	0.10133		96.06000	0.09606	101.330	6.40	0.06	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.67029	112.70672		7.64201	112.82774		5.55	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.86909	114.03995		7.83882	114.16245		5.27	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.08489	110.09973		8.05534	110.21258		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	322.36933	322.36933		322.24188	322.24188			0.00	13,539,511.86	42	980.0
R197	On	04/11/2021			Bond Future	325.89621	325.89621		325.75070	325.75070			0.00	13,687,640.82	42	1,274.0
R197	On	03/02/2022			Bond Future	321.58647	321.58647		321.41574	321.41574			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.46523	325.46523		325.29222	325.29222			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.19568	321.19568		320.98966	320.98966			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	236.12321	236.12321		234.72921	234.72921			0.00	0.00	0	3,560.0
R202	On	04/11/2021			Bond Future	238.70643	238.70643		237.28512	237.28512			0.00	0.00	0	9,704.0
R202	On	03/02/2022			Bond Future	237.19037	237.19037		235.73511	235.73511			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	240.05103	240.05103		238.57791	238.57791			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	238.61814	238.61814		237.10379	237.10379			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	4.95223	107.58568		4.94407	107.59809		1.04	0.00	0.00	0	3,363.0
R2023	On	04/11/2021			Bond Future	5.07429	104.82906		5.06868	104.83625		0.99	0.00	0.00	0	13,768.0
R2023	On	03/02/2022			Bond Future	5.18903	106.03909		5.18954	106.03856		0.85	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.31446	103.38270		5.31509	103.38220		0.77	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.50198	104.61343		5.52182	104.60244		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

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
R2030	On 05/08/2021	Bond Future			8.81019	95.46876		8.76722	95.71414		9.81	0.00	165,924,704.88	1,738	27,395.0
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	0.53000	0.00053		7.61000	0.00761	0.530	9.04	0.00	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	187.14000	0.18714		362.09000	0.36209	187.140	9.37	0.40	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	327.05000	0.32705		537.06000	0.53706	327.050	9.47	0.57	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	834.38000	0.83438		1,081.57000	1.08157	834.380	9.71	0.88	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	0.79000	0.00079		1.91000	0.00191	0.790	10.18	0.00	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,559.64000	3.55964		3,805.03000	3.80503	3,559.640	11.01	1.00	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	0.00000	0.00000		0.00000	0.00000	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			8.99259	96.48970		8.94861	96.73279		9.50	0.00	167,699,098.60	1,738	97,523.0
R2030	On 04/11/2021	Bond Future	8.27	Call	427.99000	0.42799		481.13000	0.48113	427.990	8.93	0.18	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,230.77000	1.23077		1,338.35000	1.33835	1,230.770	9.34	0.39	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,275.86000	1.27586		1,385.84000	1.38584	1,275.860	9.35	0.40	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,486.85000	2.48685		2,646.01000	2.64601	2,486.850	9.65	0.61	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,068.28000	1.06828		999.11000	0.99911	1,068.280	9.79	0.33	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,274.53000	5.27453		5,486.85000	5.48685	5,274.530	10.45	0.84	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	31.59000	0.03159		29.18000	0.02918	31.590	11.79	0.02	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	19.56000	0.01956		18.04000	0.01804	19.560	11.79	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.18022	93.59925		9.13554	93.83794		9.34	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	812.57000	0.81257		877.24000	0.87724	812.570	8.77	0.24	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,645.36000	1.64536		1,748.45000	1.74845	1,645.360	9.09	0.40	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,056.70000	2.05670		1,962.63000	1.96263	2,056.700	9.40	0.43	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,766.46000	3.76646		3,929.49000	3.92949	3,766.460	9.59	0.65	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,277.40000	1.27740		1,213.44000	1.21344	1,277.400	9.75	0.30	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	386.74000	0.38674		365.46000	0.36546	386.740	10.98	0.11	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.37845	94.70665		9.33164	94.94822		8.83	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	638.01000	0.63801		685.89000	0.68589	638.010	8.23	0.18	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	998.11000	0.99811		1,065.03000	1.06503	998.110	8.24	0.25	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,721.29000	1.72129		1,817.68000	1.81768	1,721.290	8.48	0.37	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,945.74000	2.94574		2,833.48000	2.83348	2,945.740	8.75	0.49	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,724.23000	1.72423		1,649.99000	1.64999	1,724.230	9.12	0.33	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	663.04000	0.66304		631.72000	0.63172	663.040	10.22	0.15	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.59183	91.81032		9.54458	92.04545		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			9.54581	94.43876		9.49293	94.76789		10.78	0.00	342,623,821.28	3,628	6,466.0
R2032	On 04/11/2021	Bond Future			9.73717	91.30411		9.68289	91.63201		11.07	0.00	331,251,311.08	3,628	123,210.0
R2032	On 04/11/2021	Bond Future	9.33	Call	966.43000	0.96643		1,083.52000	1.08352	966.430	10.57	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,334.72000	2.33472		2,531.45000	2.53145	2,334.720	11.15	0.55	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	4.96000		0.00496		4.43000	0.00443	4.960	14.00	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.93075				9.87534	92.68336		10.51	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	558.25000		0.55825		621.22000	0.62122	558.250	9.45	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	862.55000		0.86255		948.69000	0.94869	862.550	9.62	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,765.56000		1.76556		1,902.99000	1.90299	1,765.560	10.13	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,865.15000		1.86515		2,007.28000	2.00728	1,865.150	10.17	0.41	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,087.13000		3.08713		2,926.44000	2.92644	3,087.130	10.35	0.53	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,195.81000		2.19581		2,071.03000	2.07103	2,195.810	10.62	0.42	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,753.07000		1.75307		1,648.77000	1.64877	1,753.070	10.82	0.35	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,574.68000		1.57468		1,479.27000	1.47927	1,574.680	10.93	0.32	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,445.59000		1.44559		1,356.87000	1.35687	1,445.590	11.03	0.30	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,260.71000		1.26071		1,182.01000	1.18201	1,260.710	11.21	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	926.87000		0.92687		867.15000	0.86715	926.870	11.60	0.21	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	766.34000		0.76634		716.22000	0.71622	766.340	11.85	0.18	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.13080				10.07301	89.63327		10.56	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.33915				10.28045	90.66885		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			10.11082		94.93203		10.07298	95.19049		11.86	0.00	417,890,796.06	4,402	43,793.0
R2035	On 05/08/2021	Bond Future	10.02	Call	95.40000		0.09540		228.99000	0.22899	95.400	11.12	0.22	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	0.00000		0.00000		0.01000	0.00001	0.000	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			10.30263		91.47287		10.26400	91.72944		12.26	0.00	402,663,573.74	4,402	81,508.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,594.11000		1.59411		1,715.26000	1.71526	1,594.110	11.75	0.42	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,623.88000		1.62388		1,746.34000	1.74634	1,623.880	11.76	0.42	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,971.29000		1.97129		2,107.92000	2.10792	1,971.290	11.94	0.48	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	1,417.16000		1.41716		1,339.68000	1.33968	1,417.160	12.38	0.35	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,442.00000		3.44200		3,623.10000	3.62310	3,442.000	12.40	0.65	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	661.76000		0.66176		622.63000	0.62263	661.760	13.13	0.19	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	547.55000		0.54755		514.94000	0.51494	547.550	13.37	0.16	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	224.99000		0.22499		211.47000	0.21147	224.990	14.36	0.07	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	2.09000		0.00209		1.97000	0.00197	2.090	15.63	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.49990		92.52889		10.46074	92.78157		11.69	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	975.70000		0.97570		1,044.49000	1.04449	975.700	10.78	0.24	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,867.32000		1.86732		1,972.35000	1.97235	1,867.320	11.29	0.38	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,312.28000		2.31228		2,431.83000	2.43183	2,312.280	11.47	0.43	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,580.98000		2.58098		2,708.52000	2.70852	2,580.980	11.55	0.47	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,627.17000		2.62717		2,527.38000	2.52738	2,627.170	11.83	0.43	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,776.54000		1.77654		1,704.37000	1.70437	1,776.540	12.30	0.32	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,741.05000		1.74105		1,670.16000	1.67016	1,741.050	12.33	0.32	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,379.99000		1.37999		1,322.45000	1.32245	1,379.990	12.69	0.26	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,234.59000		1.23459		1,182.65000	1.18265	1,234.590	12.86	0.24	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	877.64000		0.87764		840.00000	0.84000	877.640	13.40	0.18	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	756.21000		0.75621		723.61000	0.72361	756.210	13.64	0.15	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.69557		89.14525		10.65482	89.40099		11.83	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.90127		90.18140		10.86029	90.43127		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			10.36523		86.02181		10.33228	86.24662		13.04	0.00	91,097,096.79	1,059	51,832.0
R2037	On 04/11/2021	Bond Future			10.54912		86.94174		10.51560	87.16445		12.83	0.00	493,394,374.50	5,675	126,491.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,419.42000		6.41942		6,616.64000	6.61664	6,419.420	14.10	0.85	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	138.33000		0.13833		131.62000	0.13162	138.330	15.64	0.05	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.73818		83.69081		10.70432	83.90969		12.86	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.93341		84.68122		10.89820	84.90272		12.43	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.14049		81.41116		11.10519	81.62692		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			10.51501		88.02508		10.48201	88.26634		13.57	0.00	119,538,058.64	1,358	29,543.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,770.16000		3.77016		4,011.66000	4.01166	3,770.160	16.21	1.00	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	7,066.15000		7.06615		7,307.41000	7.30741	7,066.150	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			10.69488		88.96646		10.66127	89.20573		13.36	0.00	121,795,083.74	1,369	84,789.0
R2040	On 03/02/2022	Bond Future			10.87975		85.48869		10.84576	85.72409		13.42	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.07013		86.50035		11.03477	86.73865		12.95	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	812.46000		0.81246		859.91000	0.85991	812.460	11.82	0.18	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,262.43000		2.26243		2,359.58000	2.35958	2,262.430	12.26	0.38	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	781.84000		0.78184		756.60000	0.75660	781.840	15.63	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.27180		83.00073		11.23628	83.23328		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			10.57957		84.66728		10.53145	85.02517		14.18	0.00	15,155,443.12	179	26,994.0
R2044	On 04/11/2021	Bond Future			10.75151		85.57271		10.70217	85.93005		13.95	0.00	32,688,775.22	382	52,802.0
R2044	On 03/02/2022	Bond Future			10.92800		82.18092		10.87761	82.53599		14.02	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.10935		83.15350		11.05695	83.51287		13.52	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.30115		79.73994		11.24780	80.09541		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			10.50952		88.24939		10.46138	88.62050		13.87	0.00	37,241,242.58	422	62,616.0
R2048	On 05/08/2021	Bond Future	10.30	Call	10.16000		0.01016		61.97000	0.06197	10.160	13.21	0.03	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,909.05000		2.90905		3,281.32000	3.28132	2,909.050	16.04	1.00	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.67763		84.78184		10.62821	85.15254		14.35	0.00	35,777,936.48	422	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	948.35000		0.94835		1,065.47000	1.06547	948.350	13.48	0.28	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,928.31000		2.92831		3,157.92000	3.15792	2,928.310	14.42	0.57	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.84978		85.76053		10.79923	86.12923		13.68	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.01921		82.36000		10.96666	82.73316		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			11.19612		83.31604		11.14263	83.68539		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			10.10967		73.09138		10.07661	73.28777		13.15	0.00	47,874,853.90	655	11,350.0
R209	On 04/11/2021	Bond Future			10.28043		70.73319		10.24682	70.92802		13.57	0.00	53,898,690.78	762	33,486.0
R209	On 04/11/2021	Bond Future	9.50	Call	349.78000		0.34978		387.21000	0.38721	349.780	12.32	0.16	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,844.47000		2.84447		2,734.54000	2.73454	2,844.470	13.24	0.62	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,398.25000		1.39825		1,334.62000	1.33462	1,398.250	13.90	0.39	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	130.84000		0.13084		124.58000	0.12458	130.840	16.89	0.05	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.45196		71.55004		10.41807	71.74179		12.98	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.62734		69.25513		10.59220	69.44918		13.12	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.80789		70.06033		10.77274	70.24973		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			210.28864		210.28864		209.40759	209.40759			0.00	0.00	0	1,245.0
R210	On 04/11/2021	Bond Future			209.80387		209.80387		208.90238	208.90238			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.27651		212.27651		211.34889	211.34889			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.00385		212.00385		211.06506	211.06506			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			214.63942		214.63942		213.66789	213.66789			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			173.19617		173.19617		173.18924	173.18924			0.00	0.00	0	505.0
R212	On 04/11/2021	Bond Future			175.09101		175.09101		175.07507	175.07507			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			9.17528		89.46511		9.13233	89.71064		10.39	0.00	27,197,393.44	304	1,425.0
R213	On 04/11/2021	Bond Future			9.35829		86.89281		9.31437	87.13653		10.59	0.00	26,415,414.24	304	9,537.0
R213	On 03/02/2022	Bond Future			9.54635		87.89578		9.50173	88.13589		10.05	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	627.08000		0.62708		681.51000	0.68151	627.080	9.17	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	837.90000		0.83790		905.06000	0.90506	837.900	9.22	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,480.47000		1.48047		1,578.05000	1.57805	1,480.470	9.56	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,636.21000		1.63621		1,740.00000	1.74000	1,636.210	9.63	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,380.99000		2.38099		2,275.63000	2.27563	2,380.990	9.93	0.47	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,959.54000		1.95954		1,868.59000	1.86859	1,959.540	10.06	0.41	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,494.56000		1.49456		1,421.15000	1.42115	1,494.560	10.23	0.34	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,263.82000		1.26382		1,200.10000	1.20010	1,263.820	10.39	0.30	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,235.64000		1.23564		1,173.14000	1.17314	1,235.640	10.41	0.29	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	10.25	Put	1,128.30000	1.12830		1,070.49000	1.07049	1,128.300	10.49	0.27	0.00	0	102.0
R213	10.60	Put	765.30000	0.76530		724.59000	0.72459	765.300	10.93	0.20	0.00	0	430.0
R213	10.67	Put	707.72000	0.70772		669.85000	0.66985	707.720	11.02	0.18	0.00	0	220.0
R213			9.73428	85.40336		9.68776	85.64629		9.96	0.00	0.00	0	0.0
R213			9.93300	86.40006		9.88610	86.63745		9.41	0.00	0.00	0	0.0
R213			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.52461	69.79444		10.48150	70.05541		14.05	0.00	1,256,299.92	18	10,486.0
R214			10.69442	67.26389		10.65034	67.52417		14.54	0.00	2,286,972.26	34	17,591.0
R214			10.86805	68.04038		10.82318	68.29865		13.90	0.00	0.00	0	0.0
R214			11.03900	65.56549		10.99248	65.82684		14.10	0.00	0.00	0	0.0
R214			11.21721	66.32645		11.17012	66.58439		13.48	0.00	0.00	0	0.0
R214			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											3,535,633,442.16	33,905	1 470 843.0
Grand Total:											3,535,633,442.16	33,905	1 470 843.0