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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future		810.74400	810.74400		810.35300	810.35300			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		819.92500	819.92500		819.53200	819.53200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		829.54800	829.54800		829.15200	829.15200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		839.51200	839.51200		839.11200	839.11200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		934.88800	934.88800		933.47300	933.47300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		945.47400	945.47400		944.04600	944.04600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		956.57100	956.57100		955.12700	955.12700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		968.06100	968.06100		966.60100	966.60100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		822.41900	822.41900		821.85100	821.85100			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		831.73200	831.73200		831.16000	831.16000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		841.49300	841.49300		840.91600	840.91600			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/08/2022	Index Future		851.60100	851.60100		851.01800	851.01800			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.10167	77.69469		11.11439	77.62595			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.33538	78.59362		11.34861	78.52425			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.57003	75.75785		11.58378	75.68786			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.81457	76.64823		11.82890	76.57744			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		11.59822	76.28898		11.60577	76.24216			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		11.81063	77.17218		11.81845	77.12511			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.03129	73.83859		12.03943	73.79109			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.25493	74.70506		12.26341	74.65705			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI		812.08800	812.08800		811.53000	811.53000			0.00	0.00	0	986.0
GOVI	On 03/02/2022	GOVI		821.28400	821.28400		820.72200	820.72200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		830.92300	830.92300		830.35600	830.35600			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		840.90400	840.90400		840.33100	840.33100			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		155.22402	155.22402		155.22033	155.22033			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future		155.43852	155.43852		155.43523	155.43523			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.30049	157.30049		157.29745	157.29745			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		157.63169	157.63169		157.62882	157.62882			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future		114.13508	114.13508		114.28848	114.28848			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		115.45567	115.45567		115.61118	115.61118			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.64098	115.64098		115.79860	115.79860			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		117.07210	117.07210		117.23187	117.23187			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future		108.26282	108.26282		108.25524	108.25524			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future		109.51535	109.51535		109.50800	109.50800			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/05/2022	Bond Future			109.54932		109.54932		109.54207	109.54207			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.90505		110.90505		110.89781	110.89781			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future			120.80032		120.80032		120.94872	120.94872			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			120.41890		120.41890		120.56940	120.56940			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.86139		121.86139		122.01404	122.01404			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.55236		121.55236		121.70699	121.70699			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future			108.05760		108.05760		108.04910	108.04910			0.00	0.00	0	17,210.0
I2046	On 03/02/2022	Bond Future			109.30797		109.30797		109.29950	109.29950			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.73554		108.73554		108.72731	108.72731			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			110.08148		110.08148		110.07328	110.07328			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future			111.38898		111.38898		111.38019	111.38019			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			110.70021		110.70021		110.69166	110.69166			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			112.02635		112.02635		112.01804	112.01804			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			111.39533		111.39533		111.38705	111.38705			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future			296.26800		296.26800		296.36400	296.36400			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			299.69500		299.69500		299.79400	299.79400			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			303.28500		303.28500		303.38500	303.38500			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			306.99900		306.99900		307.10000	307.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.68500		96.31500		3.67500	96.32500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.72500		96.27500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.76000		96.24000		3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.84500		96.15500		3.84500	96.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.87000		96.13000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.02000		95.98000		4.04000	95.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.06000		95.94000		4.07000	95.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.47500		95.52500		4.46500	95.53500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.73000		95.27000		4.73000	95.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.02000		94.98000		5.02000	94.98000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.23500		94.76500		5.23500	94.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.51500		94.48500		5.51500	94.48500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.40658		117.00201		7.41905	116.94557		5.79	0.00	133,967,301.45	1,145	63,144.0
R186	On 04/11/2021	Bond Future	7.77	Put	500.65000		0.50065		524.29000	0.52429	500.650	5.89	0.28	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	32.25000		0.03225		35.38000	0.03538	32.250	6.55	0.03	0.00	0	15,177.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On	03/02/2022			Bond Future	7.59123	113.04547		7.60445	112.98873		5.59	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.78682	114.37329		7.80092	114.31607		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	1,066.95000	1.06695		1,051.12000	1.05112	1,066.950	5.12	0.34	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,191.66000	2.19166		2,165.02000	2.16502	2,191.660	5.35	0.54	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	847.35000	0.84735		865.58000	0.86558	847.350	5.78	0.25	0.00	0	435.0
R186	On	04/08/2022			Bond Future	7.99826	110.43098		8.01336	110.37315		5.31	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	04/11/2021			Bond Future	326.50487	326.50487		326.50632	326.50632			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.06275	322.06275		322.06514	322.06514			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.92117	325.92117		325.92424	325.92424			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.58038	321.58038		321.58390	321.58390			0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On	04/11/2021			Bond Future	240.40532	240.40532		240.50602	240.50602			0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	238.82089	238.82089		238.92350	238.92350			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	241.68164	241.68164		241.78596	241.78596			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	240.22439	240.22439		240.33028	240.33028			0.00	0.00	0	0.0
R202	On	07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On	04/11/2021			Bond Future	4.94344	104.99680		4.94473	104.99515		1.01	0.00	14,804,548.80	141	14,769.0
R2023	On	03/02/2022			Bond Future	5.04741	106.18578		5.04871	106.18443		0.95	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.13872	103.52243		5.14019	103.52126		0.83	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.25551	104.75013		5.25741	104.74907		0.62	0.00	0.00	0	0.0
R2023	On	28/02/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On	04/11/2021			Bond Future	8.86615	97.19075		8.89394	97.03609		9.69	0.00	40,820,115.00	420	99,404.0
R2030	On	04/11/2021	8.27	Call	Bond Future	369.21000	0.36921		348.71000	0.34871	369.210	9.10	0.19	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,235.42000	1.23542		1,180.35000	1.18035	1,235.420	9.52	0.44	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,286.07000	1.28607		1,229.29000	1.22929	1,286.070	9.53	0.45	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,656.60000	2.65660		2,562.76000	2.56276	2,656.600	9.84	0.69	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	602.21000	0.60221		651.55000	0.65155	602.210	9.99	0.25	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,723.34000	5.72334		5,588.68000	5.58868	5,723.340	10.67	0.91	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	4.58000	0.00458		5.49000	0.00549	4.580	11.92	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	2.33000	0.00233		2.83000	0.00283	2.330	11.92	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.05179	94.28744		9.08082	94.13132		9.49	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	888.51000	0.88851		853.02000	0.85302	888.510	9.08	0.27	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,803.59000	1.80359		1,743.50000	1.74350	1,803.590	9.40	0.44	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,651.19000	1.65119		1,719.04000	1.71904	1,651.190	9.75	0.38	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	4,124.86000	4.12486	4,023.98000	4.02398	4,124.860	10.01	0.70	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	995.18000	0.99518	1,042.38000	1.04238	995.180	10.22	0.26	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	269.88000	0.26988	286.46000	0.28646	269.880	11.49	0.08	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.24544	95.39518	9.27581	95.23739		8.99	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	7.73	Call	371.27000	0.37127	355.50000	0.35550	371.270	8.40	0.12	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	696.33000	0.69633	669.34000	0.66934	696.330	8.38	0.20	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,129.58000	1.12958	1,090.11000	1.09011	1,129.580	8.52	0.28	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.81	Call	1,757.31000	1.75731	1,702.80000	1.70280	1,757.310	8.74	0.38	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,929.21000	1.92921	1,871.01000	1.87101	1,929.210	8.78	0.41	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	2,549.26000	2.54926	2,627.42000	2.62742	2,549.260	9.05	0.45	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	1,469.46000	1.46946	1,522.49000	1.52249	1,469.460	9.53	0.30	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	1,167.58000	1.16758	1,212.03000	1.21203	1,167.580	9.78	0.25	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	545.43000	0.54543	569.26000	0.56926	545.430	10.69	0.13	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.45326	92.50206	9.48513	92.34238		8.97	0.00	0.00	0	0.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 04/11/2021	Bond Future			9.52944	92.56765	9.55213	92.42849		11.25	0.00	2,036,488.30	22	126,484.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,161.81000	1.16181	1,120.49000	1.12049	1,161.810	11.07	0.40	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,826.22000	2.82622	2,747.04000	2.74704	2,826.220	11.65	0.67	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	0.19000	0.00019	0.24000	0.00024	0.190	14.02	0.00	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.71771	93.61616	9.74130	93.47574		10.71	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	707.15000	0.70715	682.89000	0.68289	707.150	9.76	0.22	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,109.65000	1.10965	1,075.31000	1.07531	1,109.650	10.06	0.30	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.57	Call	2,152.48000	2.15248	2,096.87000	2.09687	2,152.480	10.55	0.46	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,180.82000	2.18082	2,124.70000	2.12470	2,180.820	10.56	0.46	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,295.95000	2.29595	2,237.78000	2.23778	2,295.950	10.60	0.48	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.67	Put	2,729.28000	2.72928	2,808.97000	2.80897	2,729.280	10.64	0.50	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	2,337.42000	2.33742	2,410.00000	2.41000	2,337.420	10.76	0.45	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	1,600.74000	1.60074	1,657.38000	1.65738	1,600.740	11.09	0.34	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	1,257.57000	1.25757	1,305.28000	1.30528	1,257.570	11.37	0.28	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	1,121.43000	1.12143	1,165.27000	1.16527	1,121.430	11.52	0.26	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,022.75000	1.02275	1,063.66000	1.06366	1,022.750	11.63	0.24	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.65	Put	890.36000	0.89036	927.19000	0.92719	890.360	11.81	0.21	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	880.04000	0.88004	916.55000	0.91655	880.040	11.82	0.21	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	628.27000	0.62827	656.34000	0.65634	628.270	12.24	0.16	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	509.45000	0.50945	533.19000	0.53319	509.450	12.49	0.13	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			9.90997	90.56931	9.93454	90.42741		10.68	0.00	0.00	0	0.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	2,220.91000	2.22091	2,168.20000	2.16820	2,220.910	10.34	0.42	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	4,004.84000	4.00484	3,927.38000	3.92738	4,004.840	10.82	0.59	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	1,001.88000	1.00188	1,034.78000	1.03478	1,001.880	11.99	0.19	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.10958	91.62033	10.13520	91.47679		10.27	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		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future			10.13625		92.58541		10.13835	92.57125		12.49	0.00	0.00	0	77,098.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,851.76000		1.85176	1,860.06000	1.86006	1,851.760		12.63	0.50	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,886.06000		1.88606	1,894.30000	1.89430	1,886.060		12.64	0.50	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,284.22000		2.28422	2,291.59000	2.29159	2,284.220		12.78	0.56	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	2,400.47000		2.40047	2,407.56000	2.40756	2,400.470		12.82	0.58	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	857.65000		0.85765	874.84000	0.87484	857.650		13.45	0.27	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,007.96000		4.00796	4,010.72000	4.01072	4,007.960		13.49	0.74	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	341.95000		0.34195	352.59000	0.35259	341.950		14.36	0.12	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	266.37000		0.26637	275.51000	0.27551	266.370		14.54	0.10	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	81.09000		0.08109	85.16000	0.08516	81.090		15.37	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.07000		0.00007	0.08000	0.00008	0.070		15.74	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.32983		93.63381	10.33196	93.61985			11.94	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,172.57000		1.17257	1,176.15000	1.17615	1,172.570		11.31	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,688.01000		1.68801	1,691.51000	1.69151	1,688.010		11.59	0.36	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,184.79000		2.18479	2,187.91000	2.18791	2,184.790		11.79	0.43	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,681.98000		2.68198	2,684.53000	2.68453	2,681.980		11.95	0.49	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,985.06000		2.98506	2,987.22000	2.98722	2,985.060		12.04	0.52	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,147.81000		2.14781	2,162.57000	2.16257	2,147.810		12.34	0.39	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,055.86000		2.05586	2,070.39000	2.07039	2,055.860		12.40	0.38	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,358.92000		1.35892	1,371.16000	1.37116	1,358.920		13.00	0.27	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,329.57000		1.32957	1,341.68000	1.34168	1,329.570		13.04	0.26	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,245.39000		1.24539	1,257.13000	1.25713	1,245.390		13.14	0.25	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,034.25000		1.03425	1,044.95000	1.04495	1,034.250		13.42	0.21	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	916.70000		0.91670	926.74000	0.92674	916.700		13.60	0.19	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	632.42000		0.63242	640.56000	0.64056	632.420		14.16	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	537.60000		0.53760	544.97000	0.54497	537.600		14.40	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.51986		90.25564	10.52205	90.24168			11.99	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.71908		91.30019	10.72135	91.28613			11.55	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,702.51000		1.70251	1,703.22000	1.70322	1,702.510		10.85	0.30	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,269.71000		4.26971	4,282.67000	4.28267	4,269.710		11.48	0.50	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,957.20000		2.95720	2,968.46000	2.96846	2,957.200		11.86	0.38	0.00	0	100.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.37607		88.10091	10.38834	88.01795			13.10	0.00	0.00	0	121,563.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,312.78000		7.31278	7,244.82000	7.24482	7,312.780		15.40	0.91	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	41.50000		0.04150	45.31000	0.04531	41.500		16.65	0.02	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.56118		84.84444	10.57390	84.76075			13.15	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.75052		85.84142	10.76372	85.75688			12.63	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			10.95080		82.58063	10.96452	82.49521			12.82	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,762.82000		1.76282	1,741.74000	1.74174	1,762.820		12.05	0.31	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,194.18000		4.19418	4,242.00000	4.24200	4,194.180		12.74	0.49	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,832.65000		2.83265	2,869.98000	2.86998	2,832.650		13.21	0.37	0.00	0	50.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0

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 Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/11/2021	Bond Future			10.48729		90.46102		10.48924	90.44680		13.64	0.00	0.00	0	81,998.0
R2040	On 03/02/2022	Bond Future			10.66672		86.98101		10.66871	86.96688		13.72	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.84973		88.00315		10.85178	87.98898		13.16	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,027.59000		1.02759	1,029.74000	1.02974	1,027.590		12.12	0.22	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,874.73000		2.87473	2,876.05000	2.87605	2,874.730		13.00	0.44	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	587.75000		0.58775	593.38000	0.59338	587.750		16.37	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.04300		84.51685		11.04511	84.50267		13.37	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.55697		86.99660		10.55884	86.98273		14.30	0.00	0.00	0	60,562.0
R2044	On 03/02/2022	Bond Future			10.72841		83.60249		10.73032	83.58869		14.38	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.90290		84.58492		10.90486	84.57114		13.80	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.08685		81.18403		11.08887	81.17021		14.02	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.47850		86.29324		10.48032	86.27921		14.74	0.00	0.00	0	167,943.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,155.97000		1.15597	1,166.06000	1.16606	1,155.970		14.30	0.35	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,572.30000		3.57230	3,578.10000	3.57810	3,572.300		15.26	0.68	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.64524		87.27041		10.64709	87.25654		14.09	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	811.18000		0.81118	815.18000	0.81518	811.180		13.15	0.20	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,684.56000		2.68456	2,688.41000	2.68841	2,684.560		14.09	0.46	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.80768		83.88062		10.80958	83.86674		14.23	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			10.97672		84.85029		10.97868	84.83635		13.73	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.11133		71.72124		10.12347	71.64965		13.83	0.00	0.00	0	37,291.0
R209	On 04/11/2021	Bond Future	9.50	Call	371.27000		0.37127	366.46000	0.36646	371.270		13.02	0.18	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,003.00000		2.00300	2,055.62000	2.05562	2,003.000		13.83	0.55	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,301.15000		1.30115	1,343.91000	1.34391	1,301.150		14.18	0.41	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	10.50	Put	824.08000		0.82408	857.05000	0.85705	824.080		14.68	0.29	0.00	0	2,900.0
R209	On 04/11/2021	Bond Future	12.00	Put	34.33000		0.03433	37.51000	0.03751	34.330		17.51	0.02	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.27951		72.53362		10.29205	72.46144		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.44965		70.24433		10.46262	70.17145		13.31	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.62435		71.05757		10.63779	70.98385		12.87	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



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 04/11/2021	Bond Future			211.35421		211.35421		211.53594	211.53594			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.79969		213.79969		213.98412	213.98412			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.50808		213.50808		213.69515	213.69515			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.15048		216.15048		216.34019	216.34019			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			174.98352		174.98352		174.96281	174.96281			0.00	0.00	0	1,025.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.20571		87.74336		9.22830	87.61675		10.76	0.00	27,288,184.96	311	10,272.0
R213	On 03/02/2022	Bond Future			9.39074		88.73695		9.41425	88.60918		10.21	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	702.61000		0.70261		678.93000	0.67893	702.610	9.40	0.23	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	970.49000		0.97049		940.02000	0.94002	970.490	9.58	0.29	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,698.47000		1.69847		1,652.34000	1.65234	1,698.470	9.93	0.42	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,871.73000		1.87173		1,822.32000	1.82232	1,871.730	9.99	0.45	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,872.86000		1.87286		1,934.33000	1.93433	1,872.860	10.27	0.42	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,509.92000		1.50992		1,563.32000	1.56332	1,509.920	10.42	0.36	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,130.76000		1.13076		1,174.39000	1.17439	1,130.760	10.68	0.28	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	945.81000		0.94581		984.06000	0.98406	945.810	10.88	0.25	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	923.53000		0.92353		961.10000	0.96110	923.530	10.91	0.24	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	838.80000		0.83880		873.74000	0.87374	838.800	11.01	0.22	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	548.90000		0.54890		574.04000	0.57404	548.900	11.47	0.15	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	504.05000		0.50405		527.55000	0.52755	504.050	11.57	0.14	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.57343		86.24713		9.59790	86.11807		10.15	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.76598		87.24941		9.79152	87.11882		9.72	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			10.49506		68.45394		10.50203	68.41177		14.88	0.00	2,532,795.78	37	17,810.0
R214	On 03/02/2022	Bond Future			10.66381		69.22907		10.67099	69.18671		14.26	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.82831		66.76255		10.83573	66.71980		14.36	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			10.99925		67.53425		11.00694	67.49103		13.88	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
<b>Total for Derivatives :</b>														<b>221,449,434.29</b>	<b>2,076</b>	<b>1 098 060.0</b>
<b>Grand Total:</b>														<b>221,449,434.29</b>	<b>2,076</b>	<b>1 098 060.0</b>