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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2021

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		90.71000	90.71000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future		795.49900	795.49900		793.45500	793.45500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		804.56500	804.56500		802.51000	802.51000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		813.64700	813.64700		811.56300	811.56300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		822.94600	822.94600		814.85000	814.85000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		891.37300	891.37300		888.56600	888.56600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		901.53300	901.53300		898.70700	898.70700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		911.70800	911.70800		908.84500	908.84500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		922.12800	922.12800		904.62000	904.62000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		784.61600	784.61600		781.56600	781.56600			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		793.55900	793.55900		790.48600	790.48600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		802.51600	802.51600		799.40300	799.40300			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 05/05/2022	Index Future	811.68800		811.68800		797.84000	797.84000			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 06/05/2021	Bond Future	11.44500		75.39459		11.44500	75.39459			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future	11.61028		76.65897		11.68589	76.26893			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.85492		73.76752		11.93353	73.37402			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	12.12193		74.61827		12.20414	74.21975			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.39544		71.71219		12.49271	71.25571			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 06/05/2021	Bond Future	11.89000		74.38466		11.89000	74.38466			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future	12.03826		75.69889		12.10335	75.31935			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	12.26818		72.31374		12.33598	71.93088			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.51027		73.14803		12.58123	72.76020			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.76693		69.74343		12.85134	69.29807			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	775.20200		775.20200		772.25000	772.25000			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI	784.03700		784.03700		781.06300	781.06300			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	792.88700		792.88700		789.87300	789.87300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	801.94900		801.94900		788.24000	788.24000			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future	152.19482		152.19482		152.19482	152.19482			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	152.28996		152.28996		152.26656	152.26656			0.00	0.00	0	5,138.0
I2025	On 04/11/2021	Bond Future	154.04618		154.04618		154.02469	154.02469			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.26361		154.26361		154.24085	154.24085			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.06296		156.06296		155.92921	155.92921			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 06/05/2021	Bond Future	110.55321		110.55321		110.55321	110.55321			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future	111.89876		111.89876		111.71746	111.71746			0.00	7,385,318.16	66	3,031.0
I2029	On 04/11/2021	Bond Future	112.03792		112.03792		111.85612	111.85612			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/02/2022	Bond Future	113.32943		113.32943		113.14480	113.14480			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	113.47610		113.47610		113.20865	113.20865			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 06/05/2021	Bond Future	103.78056		103.78056		103.78056	103.78056			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	104.78774		104.78774		104.87347	104.87347			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	104.77061		104.77061		104.85880	104.85880			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	105.97837		105.97837		106.06681	106.06681			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	105.95897		105.95897		105.97296	105.97296			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 06/05/2021	Bond Future	116.93132		116.93132		116.93132	116.93132			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	116.15468		116.15468		116.44025	116.44025			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	117.49456		117.49456		117.78511	117.78511			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	117.09592		117.09592		117.38906	117.38906			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	118.46187		118.46187		118.67380	118.67380			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 06/05/2021	Bond Future	105.17018		105.17018		105.17018	105.17018			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	106.11953		106.11953		106.27775	106.27775			0.00	0.00	0	16,718.0
I2046	On 04/11/2021	Bond Future	105.53478		105.53478		105.69633	105.69633			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	106.75141		106.75141		106.91396	106.91396			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	106.15017		106.15017		106.23816	106.23816			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 06/05/2021	Bond Future	108.74623		108.74623		108.74623	108.74623			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	107.68062		107.68062		108.06553	108.06553			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	108.92259		108.92259		109.31332	109.31332			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	108.22947		108.22947		108.62421	108.62421			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	109.49196		109.49196		109.81296	109.81296			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	286.39200		286.39200		286.63900	286.63900			0.00	0.00	0	580.0
IGOV	On 04/11/2021	Index Future	289.72600		289.72600		289.98000	289.98000			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	293.06600		293.06600		293.32100	293.32100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	296.48300		296.48300		293.11000	293.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.69500		96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.71500		96.28500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.73000		96.27000		3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.76000		96.24000		3.80000	96.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.77500		96.22500		3.81500	96.18500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.83000		96.17000		3.87000	96.13000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.96000		96.04000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.16500		95.83500		4.20500	95.79500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.52500		95.47500		4.60000	95.40000			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.71000		95.29000		4.78000	95.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.05500		94.94500		5.14500	94.85500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.25500		94.74500		5.34500	94.65500			0.00	0.00	0	0.0
R186	On 06/05/2021	Bond Future			7.29000		118.62308		7.29000	118.62308		7.62	0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.41858		114.87155		7.48421	114.56249		7.16	0.00	2,213,230,153.85	19,267	93,293.0
R186	On 04/11/2021	Bond Future			7.59134		116.16930		7.66076	115.85841		6.47	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,731.09000		1.73109		1,874.45000	1.87445	1,731.090	6.48	0.43	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	544.71000		0.54471		604.98000	0.60498	544.710	7.00	0.17	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.78923		112.19951		7.86349	111.88430		6.41	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.00731		113.48273		8.10736	113.08159		5.91	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 06/05/2021	Bond Future			322.64775		322.64775		322.64775	322.64775			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			317.87232		317.87232		318.06095	318.06095			0.00	0.00	0	1,760.0
R197	On 04/11/2021	Bond Future			321.53780		321.53780		321.73325	321.73325			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.14104		317.14104		317.33651	317.33651			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			320.84067		320.84067		320.80902	320.80902			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 06/05/2021	Bond Future			231.69301		231.69301		231.69301	231.69301			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			229.93996		229.93996		229.89201	229.89201			0.00	1,379,639.76	6	9,325.0
R202	On 04/11/2021	Bond Future			232.59104		232.59104		232.54586	232.54586			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			230.96824		230.96824		230.92090	230.92090			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			233.66240		233.66240		233.44818	233.44818			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 06/05/2021	Bond Future			4.66500		106.78546		4.66500	106.78546		1.18	0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			4.71579		107.94604		4.75701	107.88309		1.19	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			4.74104		105.25702		4.78931	105.19488		1.14	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.79731		106.44558		4.85841	106.38202		0.98	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			4.84905		103.75342		5.02487	103.61312		0.83	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 06/05/2021	Bond Future			9.09000		95.71840		9.09000	95.71840		13.37	0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			9.22496		93.14132		9.27420	92.86990		12.60	0.00	672,480,330.40	7,220	103,931.0

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R2030	On 05/08/2021	Bond Future	7.70	Call	160.43000	0.16043		146.82000	0.14682	160.430	12.07	0.07	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	801.37000	0.80137		745.96000	0.74596	801.370	12.18	0.25	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,268.82000	1.26882		1,189.20000	1.18920	1,268.820	12.34	0.34	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,367.92000	1.36792		1,283.60000	1.28360	1,367.920	12.37	0.36	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,625.61000	1.62561		1,529.66000	1.52966	1,625.610	12.43	0.41	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,000.23000	3.00023		2,853.70000	2.85370	3,000.230	12.73	0.60	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,659.97000	1.65997		1,779.90000	1.77990	1,659.970	12.76	0.39	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,209.08000	1.20908		1,305.73000	1.30573	1,209.080	13.01	0.30	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	715.49000	0.71549		781.18000	0.78118	715.490	13.50	0.20	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	576.89000	0.57689		632.73000	0.63273	576.890	13.63	0.17	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	13.29000	0.01329		15.84000	0.01584	13.290	13.63	0.01	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.41511	94.19453		9.46629	93.92140		11.52	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	830.36000	0.83036		780.32000	0.78032	830.360	10.99	0.21	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,555.69000	1.55569		1,473.77000	1.47377	1,555.690	11.12	0.33	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,479.89000	2.47989		2,365.74000	2.36574	2,479.890	11.36	0.46	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,519.05000	4.51905		4,352.84000	4.35284	4,519.050	11.80	0.64	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.26	Put	464.16000	0.46416		500.03000	0.50003	464.160	12.46	0.11	0.00	0	1,102.0
R2030	On 04/11/2021	Bond Future	11.44	Put	365.81000	0.36581		395.54000	0.39554	365.810	12.46	0.09	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.62709	91.25422		9.68082	90.97735		11.52	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	1,173.44000	1.17344		1,112.75000	1.11275	1,173.440	10.94	0.24	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,845.20000	1.84520		1,759.01000	1.75901	1,845.200	11.00	0.34	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	4,340.50000	4.34050		4,499.49000	4.49949	4,340.500	11.28	0.54	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,523.83000	3.52383		3,389.94000	3.38994	3,523.830	11.43	0.51	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	3,229.95000	3.22995		3,361.63000	3.36163	3,229.950	11.54	0.45	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	1,494.79000	1.49479		1,569.39000	1.56939	1,494.790	12.42	0.24	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.85385	92.29804		9.92376	91.95061		10.61	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 06/05/2021	Bond Future			9.89500	90.09086		9.89500	90.09086		16.10	0.00	0.00	0	0.0
R2032	On 05/08/2021	Bond Future			10.02046	91.55442		10.07473	91.23248		14.67	0.00	89,265,559.50	975	135,812.0
R2032	On 04/11/2021	Bond Future			10.22227	88.44303		10.27860	88.11873		14.20	0.00	0.00	0	21.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,411.23000	1.41123		1,329.02000	1.32902	1,411.230	13.48	0.28	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,461.30000	2.46130		2,338.20000	2.33820	2,461.300	13.88	0.42	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	251.55000	0.25155		274.49000	0.27449	251.550	15.38	0.06	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.44060	89.44204		10.49949	89.11343		13.54	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	1,077.07000	1.07707		1,016.49000	1.01649	1,077.070	12.81	0.20	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	1,357.21000	1.35721		1,284.13000	1.28413	1,357.210	12.81	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	2,051.44000	2.05144		1,950.76000	1.95076	2,051.440	12.87	0.33	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,131.41000	2.13141		2,027.93000	2.02793	2,131.410	12.90	0.34	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	6,162.41000	6.16241		6,374.06000	6.37406	6,162.410	13.04	0.62	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	5,035.23000	5.03523		5,223.07000	5.22307	5,035.230	13.28	0.54	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	4,406.25000	4.40625		4,579.01000	4.57901	4,406.250	13.43	0.50	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	4,129.81000	4.12981		4,295.49000	4.29549	4,129.810	13.50	0.47	0.00	0	198.0

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 03/02/2022	Bond Future	10.53	Put	3,919.10000	3.91910	4,079.18000	4.07918	3,919.100	13.56	0.46	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	3,595.31000	3.59531	3,746.42000	3.74642	3,595.310	13.66	0.43	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2,969.98000	2.96998	3,102.02000	3.10202	2,969.980	13.92	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2,644.38000	2.64438	2,765.43000	2.76543	2,644.380	14.13	0.34	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.66923	86.31923	10.74265	85.92266		13.09	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 06/05/2021	Bond Future			10.56500	89.57486	10.56500	89.57486		17.99	0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.68429	91.14071	10.75942	90.66100		16.52	0.00	0.00	0	91,665.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	1,204.08000	1.20408	1,085.87000	1.08587	1,204.080	15.64	0.28	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	2,711.37000	2.71137	2,951.95000	2.95195	2,711.370	16.54	0.45	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	1,399.95000	1.39995	1,552.29000	1.55229	1,399.950	17.39	0.28	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.89050	87.69483	10.96848	87.21099		16.22	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,853.21000	1.85321	1,711.91000	1.71191	1,853.210	15.28	0.32	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,875.04000	1.87504	1,732.54000	1.73254	1,875.040	15.29	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,125.12000	2.12512	1,969.29000	1.96929	2,125.120	15.43	0.35	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	4,926.49000	4.92649	5,208.75000	5.20875	4,926.490	15.83	0.55	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,146.14000	3.14614	2,942.07000	2.94207	3,146.140	15.86	0.45	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,428.02000	3.42802	3,651.98000	3.65198	3,428.020	16.29	0.43	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	3,118.08000	3.11808	3,328.15000	3.32815	3,118.080	16.40	0.40	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,042.61000	2.04261	2,196.17000	2.19617	2,042.610	17.18	0.29	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	230.56000	0.23056	258.44000	0.25844	230.560	17.61	0.05	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.11607	88.68526	11.19751	88.19532		15.23	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,390.61000	1.39061	1,286.72000	1.28672	1,390.610	14.35	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,016.96000	2.01696	1,877.65000	1.87765	2,016.960	14.35	0.31	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,316.96000	2.31696	2,162.11000	2.16211	2,316.960	14.36	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,151.41000	6.15141	6,445.15000	6.44515	6,151.410	14.72	0.57	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	4,873.96000	4.87396	5,127.61000	5.12761	4,873.960	15.05	0.49	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	4,155.56000	4.15556	4,383.79000	4.38379	4,155.560	15.26	0.44	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3,870.64000	3.87064	4,088.01000	4.08801	3,870.640	15.35	0.42	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	3,115.84000	3.11584	3,301.60000	3.30160	3,115.840	15.71	0.35	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	2,840.14000	2.84014	3,013.12000	3.01312	2,840.140	15.91	0.33	0.00	0	200.0	
R2035	On 05/05/2022	Bond Future			11.34280	85.22273	11.43854	84.66409		14.88	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 06/05/2021	Bond Future			10.78000	85.22837	10.78000	85.22837		19.23	0.00	0.00	0	0.0	
R2037	On 05/08/2021	Bond Future			10.88434	82.59270	10.96471	82.08020		18.58	0.00	0.00	0	124,445.0	
R2037	On 04/11/2021	Bond Future			11.08008	83.52699	11.16341	83.00983		17.33	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,428.53000	5.42853	5,123.45000	5.12345	5,428.530	17.57	0.62	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	1,588.23000	1.58823	1,720.79000	1.72079	1,588.230	18.82	0.23	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.29405	80.21604	11.38094	79.69248		17.15	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.51719	81.13380	11.61795	80.54466		15.91	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	

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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future			10.88000		87.55431		10.88000	87.55431		19.54	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			10.99392		84.63801		11.05864	84.19618		19.07	0.00	90,647,308.71	1,071	85,293.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,338.79000		3.33879	3,123.40000	3.12340	3,338.790		18.80	0.54	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,368.42000		5.36842	5,082.28000	5.08228	5,368.420		19.51	0.69	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	8.26000		0.00826	10.21000	0.01021	8.260		21.03	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.18452		85.59547	11.25160	85.14988			17.96	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.39258		82.05767	11.46256	81.60647			17.51	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.60897		82.99651	11.69170	82.47907			16.33	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 06/05/2021	Bond Future			10.92500		84.25524	10.92500	84.25524			20.52	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			11.03493		81.40177	11.10478	80.91959			20.04	0.00	89,297,741.69	1,097	60,776.0
R2044	On 04/11/2021	Bond Future			11.21708		82.32266	11.28950	81.83625			18.88	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.41562		78.87306	11.49118	78.38055			18.37	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.62171		79.77548	11.70980	79.21861			17.13	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 06/05/2021	Bond Future			10.83500		83.57884	10.83500	83.57884			20.85	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			10.93580		85.08323	10.99502	84.65983			19.31	0.00	0.00	0	172,314.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,296.11000		1.29611	1,193.14000	1.19314	1,296.110		18.06	0.29	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,815.89000		1.81589	1,683.88000	1.68388	1,815.890		18.50	0.36	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,106.83000		3.10683	2,914.67000	2.91467	3,106.830		19.17	0.51	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,279.24000		4.27924	4,043.50000	4.04350	4,279.240		19.60	0.61	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.11366		81.63197	11.17509	81.20503			19.26	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.30685		82.55398	11.37100	82.12159			17.64	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.49949		79.08439	11.57536	78.58833			17.42	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 06/05/2021	Bond Future			10.49500		69.05948	10.49500	69.05948			21.40	0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.59929		70.27100	10.67385	69.85561			19.37	0.00	0.00	0	28,121.0
R209	On 04/11/2021	Bond Future			10.78022		67.92422	10.85735	67.50506			18.60	0.00	0.00	0	3,675.0
R209	On 04/11/2021	Bond Future	9.50	Call	993.19000		0.99319	911.64000	0.91164	993.190		17.72	0.22	0.00	0	4,750.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,330.82000		4.33082	4,572.68000	4.57268	4,330.820		18.14	0.55	0.00	0	10,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,359.19000		1.35919	1,465.43000	1.46543	1,359.190		20.11	0.23	0.00	0	6,500.0
R209	On 03/02/2022	Bond Future			10.97346		68.69137	11.05359	68.26704			17.86	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.17346		66.33629	11.26625	65.85794			17.24	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

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
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 06/05/2021	Bond Future			204.19987		204.19987		204.19987	204.19987			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			206.38654		206.38654		206.35025	206.35025			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			206.02471		206.02471		205.99096	205.99096			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.39968		208.39968		208.36422	208.36422			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			208.03127		208.03127		207.84660	207.84660			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 06/05/2021	Bond Future			172.29782		172.29782		172.29782	172.29782			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.82346		171.82346		171.80439	171.80439			0.00	0.00	0	1,608.0
R212	On 04/11/2021	Bond Future			173.80529		173.80529		173.78845	173.78845			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 06/05/2021	Bond Future			9.50500		85.59941		9.50500	85.59941		15.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.63036		86.91804		9.68450	86.62154		14.01	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.82264		84.36981		9.87881	84.07117		13.38	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.03498		85.32257		10.09374	85.01995		12.84	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,087.80000		1.08780		1,027.01000	1.02701	1,087.800	12.19	0.22	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,288.79000		1.28879		1,219.11000	1.21911	1,288.790	12.19	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,785.27000		1.78527		1,695.32000	1.69532	1,785.270	12.19	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,898.61000		1.89861		1,804.32000	1.80432	1,898.610	12.19	0.34	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	5,012.05000		5.01205		5,196.35000	5.19635	5,012.050	12.40	0.58	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	4,468.96000		4.46896		4,641.01000	4.64101	4,468.960	12.52	0.54	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	3,819.12000		3.81912		3,974.92000	3.97492	3,819.120	12.68	0.49	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,451.12000		3.45112		3,596.98000	3.59698	3,451.120	12.78	0.45	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	3,404.35000		3.40435		3,548.89000	3.54889	3,404.350	12.79	0.45	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,222.09000		3.22209		3,361.43000	3.36143	3,222.090	12.84	0.43	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,525.66000		2.52566		2,643.21000	2.64321	2,525.660	13.10	0.36	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	2,407.40000		2.40740		2,520.87000	2.52087	2,407.400	13.16	0.35	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.25046		82.76725		10.32399	82.40042		12.35	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 06/05/2021	Bond Future			10.82000		66.27911		10.82000	66.27911		23.23	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.92025		67.47206		10.98448	67.10705		21.04	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			11.09753		64.95641		11.16398	64.58827		20.30	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.28963		65.69007		11.35880	65.31725		19.47	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.48111		63.16252		11.56190	62.73873		18.82	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

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
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 :											3,163,686,052.07	29,702	1 144 448.0
Grand Total:											3,163,686,052.07	29,702	1 144 448.0