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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2021

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 04/11/2021	Index Future		804.16500	804.16500		804.41400	804.41400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		813.40100	813.40100		813.68300	813.68300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		823.00400	823.00400		823.29300	823.29300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		832.92800	832.92800		833.22400	833.22400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		918.73900	918.73900		918.30100	918.30100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		929.29100	929.29100		928.88300	928.88300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		940.26300	940.26300		939.85300	939.85300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		951.60100	951.60100		951.19000	951.19000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		806.35900	806.35900		805.71900	805.71900			0.00	0.00	0	115.0
ALBI	On 03/02/2022	Index Future		815.62000	815.62000		815.00300	815.00300			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		825.25000	825.25000		824.62800	824.62800			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	835.20000		835.20000		834.57600	834.57600			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	11.14000		79.15163		11.14000	79.15163			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.44228		75.88309		11.44959	75.84487			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.68806		76.77406		11.69527	76.73750			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.93664		73.92219		11.94420	73.88500			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.19653		74.79322		12.20441	74.75563			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	11.70500		77.69515		11.70500	77.69515			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.99682		73.88104		12.00928	73.80782			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.22410		74.74919		12.23676	74.67708			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.46223		71.39213		12.47549	71.31901			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.70435		72.23172		12.71820	72.15775			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	796.53500		796.53500		795.91100	795.91100			0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI	805.68300		805.68300		805.08200	805.08200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	815.19600		815.19600		814.59100	814.59100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	825.02500		825.02500		824.41700	824.41700			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.66345		153.66345		153.66345	153.66345			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.37602		155.37602		155.38735	155.38735			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.63347		155.63347		155.64925	155.64925			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.50906		157.50906		157.52476	157.52476			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.86346		157.86346		157.87962	157.87962			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	114.12945		114.12945		114.12945	114.12945			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	113.95884		113.95884		113.96434	113.96434			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.29647		115.29647		115.30515	115.30515			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.49960		115.49960		115.50810	115.50810			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.93436		116.93436		116.94327	116.94327			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 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		107.82837	107.82837	107.82837	107.82837			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		107.43026	107.43026	107.54157	107.54157			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		108.69118	108.69118	108.80665	108.80665			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future		108.73555	108.73555	108.85228	108.85228			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future		110.08632	110.08632	110.20462	110.20462			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		119.24080	119.24080	119.24080	119.24080			0.00	0.00	0	0.0
I2038		On 04/11/2021	Bond Future		120.62140	120.62140	120.62371	120.62371			0.00	0.00	0	7,634.0
I2038		On 03/02/2022	Bond Future		120.27516	120.27516	120.28100	120.28100			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		121.72487	121.72487	121.73043	121.73043			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future		121.43454	121.43454	121.44042	121.44042			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		108.34028	108.34028	108.34028	108.34028			0.00	0.00	0	0.0
I2046		On 04/11/2021	Bond Future		107.13748	107.13748	107.13926	107.13926			0.00	0.00	0	18,100.0
I2046		On 03/02/2022	Bond Future		108.39516	108.39516	108.39999	108.39999			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		107.83739	107.83739	107.84208	107.84208			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future		109.17724	109.17724	109.18216	109.18216			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		109.88588	109.88588	109.88588	109.88588			0.00	0.00	0	0.0
I2050		On 04/11/2021	Bond Future		110.56919	110.56919	110.77736	110.77736			0.00	0.00	0	10,845.0
I2050		On 03/02/2022	Bond Future		109.90819	109.90819	110.12170	110.12170			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		111.23282	111.23282	111.44880	111.44880			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future		110.61263	110.61263	110.83154	110.83154			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		295.08700	295.08700	295.19300	295.19300			0.00	0.00	0	475.0
IGOV		On 03/02/2022	Index Future		298.54800	298.54800	298.66700	298.66700			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		302.14400	302.14400	302.26500	302.26500			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future		305.85700	305.85700	305.98200	305.98200			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.67500	96.32500	3.68500	96.31500			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		3.82000	96.18000	3.81000	96.19000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.86000	96.14000	3.85000	96.15000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.99500	96.00500	3.97500	96.02500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		4.05000	95.95000	4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.26000	95.74000	4.22000	95.78000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.64000	95.36000	4.61000	95.39000			0.00	0.00	0	471.0

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 21/09/2022	Jibar Tradeable Future			4.89000		95.11000		4.83000	95.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.18000		94.82000		5.13500	94.86500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.39500		94.60500		5.32500	94.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.61000		94.39000		5.54500	94.45500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future			7.35000		115.19564		7.35000	115.19564		6.13	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.61636		116.05713		7.60151	116.12369		5.76	0.00	232,114,260.00	2,000	73,055.0
R186	On 04/11/2021	Bond Future	7.77	Put	996.60000		0.99660		998.83000	0.99883	996.600	5.85	0.41	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	131.33000		0.13133		138.50000	0.13850	131.330	6.51	0.08	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.81047		112.10924		7.79390	112.17965		5.64	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.01931		113.43452		8.00164	113.50552		5.30	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	812.29000		0.81229		0.00000	0.00000	812.290	5.00	0.28	13,638,097.00	435	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,773.05000		1.77305		0.00000	0.00000	1,773.050	5.25	0.47	22,917,322.26	435	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,142.27000		1.14227		0.00000	0.00000	1,142.270	5.61	0.32	15,549,105.17	435	435.0
R186	On 04/08/2022	Bond Future			8.24645		109.48530		8.22743	109.55741		5.26	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			322.42687		322.42687		322.42687	322.42687			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			325.89609		325.89609		325.92774	325.92774			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			321.57761		321.57761		321.61835	321.61835			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			325.45370		325.45370		325.49433	325.49433			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			321.18721		321.18721		321.22880	321.22880			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			236.14591		236.14591		236.14591	236.14591			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			238.72088		238.72088		238.72704	238.72704			0.00	0.00	0	9,704.0
R202	On 03/02/2022	Bond Future			237.19717		237.19717		237.21000	237.21000			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.05598		240.05598		240.06829	240.06829			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			238.62430		238.62430		238.63726	238.63726			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			4.98000		107.54347		4.98000	107.54347		1.07	0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.12219		104.76775		5.15027	104.73184		1.02	0.00	4,400,245.50	42	13,736.0
R2023	On 03/02/2022	Bond Future			5.25391		105.97199		5.28626	105.93856		0.87	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.40108		103.31395		5.44400	103.27991		0.79	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.63057		104.54225		5.69320	104.50762		0.61	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			8.87000		95.12856		8.87000	95.12856		9.93	0.00	0.00	0	0.0

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R2030	On 04/11/2021	Bond Future			9.13028	95.73379		9.13169	95.72608		9.66	0.00	239,908,877.74	2,506	97,529.0
R2030	On 04/11/2021	Bond Future	8.27	Call	284.24000	0.28424		304.60000	0.30460	284.240	9.08	0.14	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	920.04000	0.92004		954.14000	0.95414	920.040	9.49	0.33	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	957.73000	0.95773		992.22000	0.99222	957.730	9.50	0.34	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,011.45000	2.01145		2,048.86000	2.04886	2,011.450	9.81	0.54	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,300.38000	1.30038		1,344.20000	1.34420	1,300.380	9.96	0.39	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,621.87000	4.62187		4,646.94000	4.64694	4,621.870	10.63	0.81	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	38.89000	0.03889		45.22000	0.04522	38.890	11.98	0.02	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	24.10000	0.02410		28.52000	0.02852	24.100	11.98	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.32520	92.83007		9.32618	92.82490		9.50	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	635.78000	0.63578		653.07000	0.65307	635.780	8.91	0.20	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,352.57000	1.35257		1,375.63000	1.37563	1,352.570	9.25	0.35	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,398.44000	2.39844		2,428.58000	2.42858	2,398.440	9.56	0.48	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,275.89000	3.27589		3,300.04000	3.30004	3,275.890	9.74	0.60	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,516.64000	1.51664		1,544.87000	1.54487	1,516.640	9.91	0.34	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	471.49000	0.47149		489.13000	0.48913	471.490	11.15	0.13	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.53047	93.92761		9.53154	93.92216		8.91	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	260.64000	0.26064		268.09000	0.26809	260.640	8.30	0.09	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	501.92000	0.50192		512.71000	0.51271	501.920	8.30	0.15	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	803.01000	0.80301		816.46000	0.81646	803.010	8.30	0.22	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,294.94000	1.29494		1,311.15000	1.31115	1,294.940	8.50	0.31	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,434.93000	1.43493		1,451.66000	1.45166	1,434.930	8.55	0.33	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,333.98000	3.33398		3,357.89000	3.35789	3,333.980	8.83	0.54	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,987.28000	1.98728		2,010.14000	2.01014	1,987.280	9.20	0.37	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,601.79000	1.60179		1,623.53000	1.62353	1,601.790	9.44	0.31	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	778.76000	0.77876		795.28000	0.79528	778.760	10.32	0.17	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.75165	91.02065		9.75274	91.01530		8.78	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			9.58500	94.19587		9.58500	94.19587		10.95	0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			9.85784	90.58081		9.85945	90.57121		11.26	0.00	1,358,712.15	15	123,155.0
R2032	On 04/11/2021	Bond Future	9.33	Call	722.12000	0.72212		754.97000	0.75497	722.120	10.75	0.26	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,909.24000	1.90924		1,950.21000	1.95021	1,909.240	11.34	0.50	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	5.72000	0.00572		7.18000	0.00718	5.720	14.23	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.05730	91.62247		10.05855	91.61524		10.70	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	436.89000	0.43689		451.51000	0.45151	436.890	9.60	0.14	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	693.37000	0.69337		711.83000	0.71183	693.370	9.78	0.20	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,488.95000	1.48895		1,513.82000	1.51382	1,488.950	10.31	0.35	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,578.46000	1.57846		1,603.71000	1.60371	1,578.460	10.36	0.36	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,487.64000	3.48764		3,521.44000	3.52144	3,487.640	10.54	0.57	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,512.52000	2.51252		2,546.58000	2.54658	2,512.520	10.81	0.46	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,021.52000	2.02152		2,054.67000	2.05467	2,021.520	11.02	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,822.26000	1.82226		1,854.77000	1.85477	1,822.260	11.13	0.36	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	1,677.29000		1.67729	1,709.20000	1.70920	1,677.290		11.23	0.34	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,468.36000		1.46836	1,499.19000	1.49919	1,468.360		11.41	0.30	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	1,088.29000		1.08829	1,116.19000	1.11619	1,088.290		11.82	0.24	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	903.42000		0.90342	929.31000	0.92931	903.420		12.08	0.20	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.26296		88.55908	10.26430	88.55156			10.65	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.47729		89.58951	10.47866	89.58206			10.19	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			10.19000		94.39458	10.19000	94.39458			12.06	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future			10.45933		90.44282	10.46622	90.39792			12.49	0.00	0.00	0	81,398.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,218.47000		1.21847	1,248.80000	1.24880	1,218.470		12.32	0.35	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,242.55000		1.24255	1,272.95000	1.27295	1,242.550		12.33	0.35	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,526.81000		1.52681	1,557.40000	1.55740	1,526.810		12.47	0.40	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	1,832.35000		1.83235	1,902.75000	1.90275	1,832.350		12.96	0.42	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,819.79000		2.81979	2,844.81000	2.84481	2,819.790		13.00	0.59	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	912.89000		0.91289	968.30000	0.96830	912.890		13.87	0.24	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	763.17000		0.76317	814.24000	0.81424	763.170		14.10	0.21	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	322.20000		0.32220	354.04000	0.35404	322.200		15.06	0.10	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	2.71000		0.00271	3.57000	0.00357	2.710		15.91	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.66379		91.48247	10.67057	91.43956			11.91	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	743.33000		0.74333	756.71000	0.75671	743.330		10.98	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,497.34000		1.49734	1,513.02000	1.51302	1,497.340		11.51	0.33	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,885.04000		1.88504	1,900.59000	1.90059	1,885.040		11.69	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,120.93000		2.12093	2,136.08000	2.13608	2,120.930		11.77	0.41	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,107.96000		3.10796	3,163.34000	3.16334	3,107.960		12.05	0.49	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,135.88000		2.13588	2,185.71000	2.18571	2,135.880		12.53	0.37	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,094.81000		2.09481	2,144.31000	2.14431	2,094.810		12.56	0.36	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,673.65000		1.67365	1,719.19000	1.71919	1,673.650		12.93	0.30	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,502.78000		1.50278	1,546.32000	1.54632	1,502.780		13.11	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,078.62000		1.07862	1,115.94000	1.11594	1,078.620		13.66	0.21	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	932.88000		0.93288	967.52000	0.96752	932.880		13.91	0.18	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.86622		88.08579	10.87331	88.04217			11.94	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.07926		89.10804	11.08664	89.06394			11.48	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,188.59000		1.18859	1,194.42000	1.19442	1,188.590		10.71	0.23	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,500.81000		5.50081	5,548.07000	5.54807	5,500.810		11.23	0.58	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,918.01000		3.91801	3,961.12000	3.96112	3,918.010		11.56	0.47	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 05/08/2021	Bond Future			10.45500		85.41375	10.45500	85.41375			13.26	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.71675		85.84090	10.72355	85.79670			13.07	0.00	0.00	0	126,488.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,539.01000		5.53901	5,544.52000	5.54452	5,539.010		14.90	0.80	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	207.05000		0.20705	231.08000	0.23108	207.050		16.40	0.07	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.91315		82.57320	10.91985	82.53085			13.10	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
R2037	On 05/05/2022	Bond Future			11.11549		83.54971		11.12249	83.50667		12.55	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.33036		80.26503		11.33764	80.22156		12.72	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,197.18000		1.19718		1,203.11000	1.20311	1,197.180	11.86	0.23	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,468.78000		5.46878		5,515.50000	5.51550	5,468.780	12.45	0.58	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,803.31000		3.80331		3,845.59000	3.84559	3,803.310	12.85	0.45	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
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			10.61000		87.33639		10.61000	87.33639		13.82	0.00	0.00	0	0.0
R2040	On 04/11/2021	Bond Future			10.85763		87.82241		10.87479	87.70317		13.62	0.00	219,907,314.64	2,504	88,072.0
R2040	On 03/02/2022	Bond Future			11.04965		84.32722		11.06714	84.20907		13.69	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.24694		85.32452		11.26517	85.20476		13.09	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	622.87000		0.62287		620.35000	0.62035	622.870	11.97	0.14	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,914.87000		1.91487		1,900.23000	1.90023	1,914.870	12.67	0.33	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,008.29000		1.00829		1,047.89000	1.04789	1,008.290	16.21	0.15	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.45620		81.80978		11.47519	81.68867		13.28	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			10.68000		83.92841		10.68000	83.92841		14.45	0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.92004		84.37111		10.93713	84.25088		14.24	0.00	928,082.21	11	61,282.0
R2044	On 03/02/2022	Bond Future			11.10387		80.96143		11.12132	80.84209		14.32	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.29236		81.91900		11.31055	81.79802		13.69	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.49200		78.48970		11.51095	78.36736		13.88	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			10.60000		87.55950		10.60000	87.55950		14.15	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.84116		83.57544		10.85828	83.45091		14.65	0.00	83,575.44	1	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	625.87000		0.62587		636.78000	0.63678	625.870	13.76	0.21	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,240.03000		2.24003		2,233.69000	2.23369	2,240.030	14.73	0.49	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.02054		84.53616		11.03804	84.41250		13.98	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	437.00000		0.43700		438.89000	0.43889	437.000	12.70	0.12	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,720.66000		1.72066		1,712.10000	1.71210	1,720.660	13.70	0.34	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.19686		81.12048		11.21509	80.99517		14.08	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.38123		82.06068		11.40021	81.93393		13.54	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			10.19000		72.61739		10.19000	72.61739		13.37	0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.43296		69.85853		10.43965	69.82053		13.82	0.00	2,794,341.20	40	33,607.0
R209	On 04/11/2021	Bond Future	9.50	Call	215.54000		0.21554		229.73000	0.22973	215.540	12.54	0.11	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,385.79000		3.38579		3,449.05000	3.44905	3,385.790	13.49	0.69	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,726.21000		1.72621		1,787.32000	1.78732	1,726.210	14.16	0.45	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	165.98000		0.16598		185.65000	0.18565	165.980	17.20	0.06	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.61068		70.66184		10.61726	70.62537		13.23	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	On	05/05/2022			Bond Future	10.79203	68.35590		10.79888	68.31886		13.24	0.00	0.00	0	0.0
R209	On	04/08/2022			Bond Future	10.97888	69.14945		10.98598	69.11200		12.77	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	210.97346	210.97346		210.97346	210.97346			0.00	0.00	0	0.0
R210	On	04/11/2021			Bond Future	209.96632	209.96632		209.97769	209.97769			0.00	0.00	0	1,486.0
R210	On	03/02/2022			Bond Future	212.43091	212.43091		212.44818	212.44818			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	212.16524	212.16524		212.18229	212.18229			0.00	0.00	0	0.0
R210	On	04/08/2022			Bond Future	214.80105	214.80105		214.81873	214.81873			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	173.15649	173.15649		173.15649	173.15649			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	175.01505	175.01505		175.03430	175.03430			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	9.23000	89.15360		9.23000	89.15360		10.54	0.00	0.00	0	0.0
R213	On	04/11/2021			Bond Future	9.50055	86.10947		9.50205	86.10126		10.81	0.00	0.00	0	9,537.0
R213	On	03/02/2022			Bond Future	9.69554	87.09926		9.69666	87.09331		10.22	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	495.93000	0.49593	511.14000	0.51114	495.930	9.45	0.17	0.00	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	693.33000	0.69333	711.28000	0.71128	693.330	9.62	0.22	0.00	0.00	0	102.0
R213	On	03/02/2022	9.15	Call	Bond Future	1,247.61000	1.24761	1,270.17000	1.27017	1,247.610	9.95	0.33	0.00	0.00	0	220.0
R213	On	03/02/2022	9.22	Call	Bond Future	1,382.75000	1.38275	1,405.98000	1.40598	1,382.750	10.01	0.35	0.00	0.00	0	430.0
R213	On	03/02/2022	9.58	Put	Bond Future	2,816.06000	2.81606	2,847.08000	2.84708	2,816.060	10.28	0.53	0.00	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	2,349.19000	2.34919	2,380.17000	2.38017	2,349.190	10.42	0.46	0.00	0.00	0	102.0
R213	On	03/02/2022	10.00	Put	Bond Future	1,838.43000	1.83843	1,868.60000	1.86860	1,838.430	10.67	0.39	0.00	0.00	0	430.0
R213	On	03/02/2022	10.15	Put	Bond Future	1,577.51000	1.57751	1,606.82000	1.60682	1,577.510	10.86	0.34	0.00	0.00	0	200.0
R213	On	03/02/2022	10.17	Put	Bond Future	1,545.35000	1.54535	1,574.51000	1.57451	1,545.350	10.88	0.34	0.00	0.00	0	220.0
R213	On	03/02/2022	10.25	Put	Bond Future	1,422.82000	1.42282	1,451.39000	1.45139	1,422.820	10.99	0.32	0.00	0.00	0	102.0
R213	On	03/02/2022	10.60	Put	Bond Future	987.14000	0.98714	1,012.50000	1.01250	987.140	11.43	0.23	0.00	0.00	0	430.0
R213	On	03/02/2022	10.67	Put	Bond Future	917.48000	0.91748	942.13000	0.94213	917.480	11.53	0.22	0.00	0.00	0	220.0
R213	On	05/05/2022			Bond Future	9.89001	84.59666		9.89121	84.59048		10.04	0.00	0.00	0	0.0
R213	On	04/08/2022			Bond Future	10.09583	85.58253		10.09706	85.57640		9.55	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	10.63500	69.13339		10.63500	69.13339		14.32	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	On 04/11/2021	Bond Future	10.87815	66.19613		10.89006	66.12785		14.84	0.00	0.00	0	18,091.0
R214	On 03/02/2022	Bond Future	11.05934	66.95705		11.07138	66.88982		14.19	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.23749	64.46880		11.25001	64.40062		14.26	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.42345	65.21581		11.43644	65.14688		13.74	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 :											753,599,933.31	8,424	1 113 193.0
Grand Total:											753,599,933.31	8,424	1 113 193.0