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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2021

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	799.40700		799.40700		797.57900	797.57900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	808.05100		808.05100		806.21500	806.21500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	817.34000		817.34000		815.49100	815.49100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	827.01800		827.01800		825.15200	825.15200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	836.86700		836.86700		834.98100	834.98100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	911.77100		911.77100		906.18200	906.18200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	921.62900		921.62900		915.99400	915.99400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	932.22400		932.22400		926.53200	926.53200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	943.26300		943.26300		937.50900	937.50900			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	954.49600		954.49600		948.67600	948.67600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	798.92500		798.92500		792.39800	792.39800			0.00	0.00	0	103.0

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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	807.56300		807.56300		800.97700	800.97700			0.00	0.00	0	114.0
ALBI	On 03/02/2022	Index Future	816.84600		816.84600		810.19300	810.19300			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	826.51900		826.51900		819.79100	819.79100			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	836.36200		836.36200		829.55600	829.55600			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 05/08/2021	Bond Future	11.21944		78.72236		11.35796	77.98190			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.45629		75.80986		11.60054	75.06164			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.70251		76.70081		11.85298	75.94407			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.95115		73.85084		12.10812	73.08505			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.21410		74.70945		12.37806	73.93425			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	11.76255		77.34397		11.92612	76.36063			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.98788		73.93364		12.15859	72.93989			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.21464		74.80316		12.39280	73.79802			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.45185		71.44945		12.63816	70.43226			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.69561		72.27846		12.89042	71.24887			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	789.24000		789.24000		782.89000	782.89000			0.00	3,393,732,000.00	430	51.0
GOVI	On 04/11/2021	GOVI	797.77300		797.77300		791.36700	791.36700			0.00	3,430,423,900.00	430	933.0
GOVI	On 03/02/2022	GOVI	806.94400		806.94400		800.47200	800.47200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	816.50000		816.50000		809.95500	809.95500			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	826.22300		826.22300		819.60200	819.60200			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.16667		153.16667		153.14149	153.14149			0.00	426,722,342.62	2,786	4,073.0
I2025	On 04/11/2021	Bond Future	154.84467		154.84467		154.82003	154.82003			0.00	0.00	0	4,436.0
I2025	On 03/02/2022	Bond Future	155.09504		155.09504		155.07059	155.07059			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.96950		156.96950		156.94506	156.94506			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.29312		157.29312		157.26851	157.26851			0.00	0.00	0	50.0
I2025	On 31/01/2025	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
I2029	On 05/08/2021	Bond Future	113.19510	113.19510		113.01561	113.01561				0.00	0.00	0	2,437.0
I2029	On 04/11/2021	Bond Future	113.26581	113.26581		113.08491	113.08491				0.00	0.00	0	2,764.0
I2029	On 03/02/2022	Bond Future	114.59631	114.59631		114.41368	114.41368				0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	114.79246	114.79246		114.60784	114.60784				0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.20105	116.20105		116.01419	116.01419				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	107.09615	107.09615		106.75292	106.75292				0.00	0.00	0	2,357.0
I2033	On 04/11/2021	Bond Future	107.02154	107.02154		106.67500	106.67500				0.00	0.00	0	8,729.0
I2033	On 03/02/2022	Bond Future	108.27863	108.27863		107.92841	107.92841				0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.31932	108.31932		107.96508	107.96508				0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	109.64842	109.64842		109.28989	109.28989				0.00	0.00	0	4.0
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	116.65962	116.65962		116.63389	116.63389				0.00	301,098,479.22	2,581	6,475.0
I2038	On 04/11/2021	Bond Future	117.93759	117.93759		117.91236	117.91236				0.00	125,013,845.40	1,060	7,564.0
I2038	On 03/02/2022	Bond Future	117.55853	117.55853		117.53330	117.53330				0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	118.97939	118.97939		118.95423	118.95423				0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	118.63675	118.63675		118.61128	118.61128				0.00	251,509,910.00	2,120	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	105.47145	105.47145		106.33142	106.33142				0.00	0.00	0	9,549.0
I2046	On 04/11/2021	Bond Future	104.78944	104.78944		105.65932	105.65932				0.00	0.00	0	15,740.0
I2046	On 03/02/2022	Bond Future	106.02050	106.02050		106.90098	106.90098				0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	105.43398	105.43398		106.32529	106.32529				0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	106.72786	106.72786		107.63033	107.63033				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	107.16062	107.16062		106.64210	106.64210				0.00	117,448,039.52	1,096	5,724.0
I2050	On 04/11/2021	Bond Future	108.33454	108.33454		107.81081	107.81081				0.00	117,434,641.36	1,084	9,927.0
I2050	On 03/02/2022	Bond Future	107.64634	107.64634		107.11705	107.11705				0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	108.94769	108.94769		108.41186	108.41186				0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	108.28190	108.28190		107.73976	107.73976				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	288.71600	288.71600		288.55800	288.55800				0.00	0.00	0	83.0
IGOV	On 04/11/2021	Index Future	291.90900	291.90900		291.75400	291.75400				0.00	0.00	0	392.0
IGOV	On 03/02/2022	Index Future	295.33600	295.33600		295.18200	295.18200				0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	298.90300	298.90300		298.74900	298.74900				0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future	302.53200	302.53200		302.37600	302.37600				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.69500	96.30500		3.71500	96.28500				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	15/09/2021			Jibar Tradeable Future	3.72500	96.27500		3.75500	96.24500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	20/10/2021			Jibar Tradeable Future	3.82000	96.18000		3.85000	96.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.86000	96.14000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.96500	96.03500		4.01500	95.98500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	4.06000	95.94000		4.11000	95.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.22000	95.78000		4.28000	95.72000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.54500	95.45500		4.61500	95.38500			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.76000	95.24000		4.85000	95.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.03500	94.96500		5.11500	94.88500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.23500	94.76500		5.32500	94.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.42500	94.57500		5.51500	94.48500			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.30643	115.40214		7.35893	115.15337		6.54	0.00	220,879,695.96	1,914	55,927.0
R186	On	04/11/2021			Bond Future	7.48712	116.63807		7.54282	116.38723		6.17	0.00	446,490,531.96	3,828	66,818.0
R186	On	04/11/2021	7.77	Put	Bond Future	954.22000	0.95422	1,069.60000	1.06960		954.220	6.18	0.36	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	149.38000	0.14938	180.21000	0.18021		149.380	6.72	0.08	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.67231	112.69808		7.73165	112.44469		6.09	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.87045	114.03445		7.93388	113.77832		5.85	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.09112	110.07595		8.15922	109.81650		5.78	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	322.03247	322.03247		321.95223	321.95223			0.00	0.00	0	1,029.0
R197	On	04/11/2021			Bond Future	325.56051	325.56051		325.48102	325.48102			0.00	0.00	0	1,267.0
R197	On	03/02/2022			Bond Future	321.23596	321.23596		321.15661	321.15661			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.11921	325.11921		325.03947	325.03947			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	320.79305	320.79305		320.71287	320.71287			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	235.02487	235.02487		234.74440	234.74440			0.00	0.00	0	3,560.0
R202	On	04/11/2021			Bond Future	237.59956	237.59956		237.31745	237.31745			0.00	0.00	0	9,704.0
R202	On	03/02/2022			Bond Future	236.06235	236.06235		235.77756	235.77756			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.91554	238.91554		238.62784	238.62784			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.43015	237.43015		237.13915	237.13915			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	4.99502	107.52065		5.00683	107.50271		1.21	0.00	217,191,713.00	2,020	6,053.0
R2023	On	04/11/2021			Bond Future	5.12428	104.76508		5.13802	104.74750		1.15	0.00	211,625,461.60	2,020	12,704.0
R2023	On	03/02/2022			Bond Future	5.25535	105.97051		5.27222	105.95307		0.99	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.39812	103.31629		5.42010	103.29886		0.89	0.00	0.00	0	0.0

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R2032	On 04/11/2021	Bond Future	9.33	Call	930.93000	0.93093		782.89000	0.78289	930.930	10.98	0.29	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,211.05000	2.21105		1,932.93000	1.93293	2,211.050	11.67	0.51	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	16.30000	0.01630		23.86000	0.02386	16.300	14.84	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.03186	91.76978		10.14341	91.12626		11.22	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	605.88000	0.60588		514.27000	0.51427	605.880	10.12	0.17	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	877.08000	0.87708		752.40000	0.75240	877.080	10.16	0.23	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,707.95000	1.70795		1,501.67000	1.50167	1,707.950	10.57	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,803.20000	1.80320		1,588.85000	1.58885	1,803.200	10.62	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,590.29000	3.59029		3,980.76000	3.98076	3,590.290	10.83	0.56	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,642.51000	2.64251		2,966.25000	2.96625	2,642.510	11.13	0.45	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,148.58000	2.14858		2,431.47000	2.43147	2,148.580	11.30	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,941.33000	1.94133		2,205.54000	2.20554	1,941.330	11.38	0.36	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,789.82000	1.78982		2,039.59000	2.03959	1,789.820	11.45	0.34	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,571.04000	1.57104		1,798.53000	1.79853	1,571.040	11.59	0.30	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,179.47000	1.17947		1,362.79000	1.36279	1,179.470	11.96	0.24	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	988.57000	0.98857		1,148.23000	1.14823	988.570	12.21	0.21	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.23582	88.71149		10.35218	88.06052		11.24	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.45146	89.73013		10.57298	89.07119		10.71	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			10.25899	93.93002		10.40209	92.97730		12.75	0.00	0.00	0	49,039.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	186.77000	0.18677		105.96000	0.10596	186.770	11.64	0.19	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	44.46000	0.04446		184.22000	0.18422	44.460	13.41	0.05	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	0.55000	0.00055		7.31000	0.00731	0.550	15.03	0.00	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.45642	90.46180		10.60517	89.49935		13.23	0.00	1,628,312.40	18	80,864.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,391.69000	1.39169		1,103.05000	1.10305	1,391.690	12.31	0.36	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,417.67000	1.41767		1,125.08000	1.12508	1,417.670	12.33	0.37	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,723.32000	1.72332		1,386.60000	1.38660	1,723.320	12.52	0.41	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,028.51000	2.02851		2,504.95000	2.50495	2,028.510	13.06	0.43	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,032.66000	3.03266		2,538.76000	2.53876	3,032.660	13.08	0.58	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,037.69000	1.03769		1,341.24000	1.34124	1,037.690	13.65	0.26	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	875.84000	0.87584		1,143.76000	1.14376	875.840	13.85	0.22	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	407.74000	0.40774		554.61000	0.55461	407.740	14.89	0.11	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	10.07000	0.01007		16.66000	0.01666	10.070	16.69	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.66059	91.50273		10.81551	90.52950		12.57	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	902.99000	0.90299		724.27000	0.72427	902.990	11.36	0.22	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,622.95000	1.62295		1,339.29000	1.33929	1,622.950	11.54	0.34	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,027.13000	2.02713		1,694.73000	1.69473	2,027.130	11.75	0.39	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,276.51000	2.27651		1,916.29000	1.91629	2,276.510	11.87	0.42	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,272.31000	3.27231		3,793.09000	3.79309	3,272.310	12.23	0.49	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,271.44000	2.27144		2,681.44000	2.68144	2,271.440	12.60	0.37	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,226.84000	2.22684		2,631.32000	2.63132	2,226.840	12.62	0.37	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,768.99000	1.76899		2,112.96000	2.11296	1,768.990	12.85	0.31	0.00	0	200.0	

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	11.39	Put	1,587.87000		1.58787	1,905.38000	1.90538	1,587.870		12.99	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,145.14000		1.14514	1,391.40000	1.39140	1,145.140		13.48	0.21	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	993.65000		0.99365	1,213.28000	1.21328	993.650		13.72	0.19	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.86234		88.10967	11.02358	87.12505			12.68	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.07749		89.11862	11.24561	88.12205			12.08	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			10.53764		84.85964	10.68566	83.88051			14.02	0.00	0.00	0	57,745.0
R2037	On 04/11/2021	Bond Future			10.72790		85.76844	10.88156	84.77925			13.83	0.00	0.00	0	111,861.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,587.51000		5.58751	4,867.86000	4.86786	5,587.510		14.56	0.78	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	279.87000		0.27987	390.53000	0.39053	279.870		16.20	0.08	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.92461		82.50078	11.08444	81.50053			13.83	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.12691		83.47951	11.29319	82.46755			13.30	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.34440		80.18124	11.51779	79.15705			13.38	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			10.68705		86.78400	10.85012	85.63300			14.56	0.00	0.00	0	35,140.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,642.22000		2.64222	1,785.64000	1.78564	2,642.220		14.70	0.89	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,828.91000		5.82891	4,709.93000	4.70993	5,828.910		16.43	0.99	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		19.87	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.87332		87.71338	11.04265	86.55053			14.37	0.00	0.00	0	79,067.0
R2040	On 03/02/2022	Bond Future			11.06583		84.21791	11.24203	83.04193			14.41	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.26330		85.21704	11.44665	84.02732			13.83	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	776.59000		0.77659	610.91000	0.61091	776.590		12.60	0.16	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,028.29000		2.02829	1,671.65000	1.67165	2,028.290		12.88	0.34	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,080.60000		1.08060	1,301.90000	1.30190	1,080.600		16.08	0.16	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.47531		81.68790	11.66656	80.48388			13.92	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			10.75091		83.41318	10.91892	82.21339			15.17	0.00	627,517,353.14	7,523	40,383.0
R2044	On 04/11/2021	Bond Future			10.92922		84.30649	11.10370	83.09432			14.95	0.00	33,722,596.00	400	33,509.0
R2044	On 03/02/2022	Bond Future			11.11330		80.89690	11.29488	79.67100			15.00	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.30172		81.85671	11.49069	80.61643			14.40	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.50370		78.41412	11.70084	77.15896			14.49	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			10.68576		86.91463	10.85378	85.67611			14.79	0.00	0.00	0	90,501.0
R2048	On 05/08/2021	Bond Future	10.30	Call	62.22000		0.06222	28.81000	0.02881	62.220		13.75	0.07	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,841.74000		1.84174	1,113.98000	1.11398	1,841.740		14.55	0.78	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.86058		83.43420	11.03524	82.18290			15.35	0.00	327,312,366.60	3,923	127,694.0
R2048	On 04/11/2021	Bond Future	9.60	Call	160.97000		0.16097	104.85000	0.10485	160.970		13.88	0.06	6,190,766.15	1,200	0.0
R2048	On 04/11/2021	Bond Future	10.20	Call	767.45000		0.76745	546.15000	0.54615	767.450		14.04	0.22	19,365,923.03	1,050	1,050.0

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 04/11/2021	Bond Future	10.30	Call	969.32000	0.96932		702.78000	0.70278	969.320	14.22	0.27	26,226,696.23	1,200	0.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,431.22000	2.43122		1,903.67000	1.90367	2,431.220	15.08	0.49	42,331,588.69	1,050	1,050.0
R2048	On 03/02/2022	Bond Future			11.04061	84.39436		11.22250	83.12897		14.58	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.21728	80.98014		11.40654	79.69989		14.77	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.40438	81.90614		11.60168	80.61051		14.07	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			10.26093	72.20260		10.39868	71.40691		14.13	0.00	0.00	0	19,802.0
R209	On 04/11/2021	Bond Future			10.43691	69.83609		10.57959	69.03224		14.62	0.00	0.00	0	24,538.0
R209	On 04/11/2021	Bond Future	9.50	Call	310.20000	0.31020		228.81000	0.22881	310.200	12.89	0.13	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,586.81000	3.58681		4,176.53000	4.17653	3,586.810	13.87	0.68	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,962.85000	1.96285		2,386.36000	2.38636	1,962.850	14.62	0.46	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	251.05000	0.25105		342.48000	0.34248	251.050	17.51	0.08	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.61463	70.63994		10.76253	69.82709		13.95	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.79565	68.33632		10.94905	67.51398		14.04	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.98464	69.11907		11.14388	68.28675		13.43	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			208.16902	208.16902		208.50665	208.50665			0.00	0.00	0	1,305.0
R210	On 04/11/2021	Bond Future			207.66413	207.66413		208.00647	208.00647			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			210.10374	210.10374		210.45077	210.45077			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			209.81125	209.81125		210.16297	210.16297			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			212.38595	212.38595		212.74203	212.74203			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			173.17117	173.17117		173.14953	173.14953			0.00	0.00	0	2,437.0
R212	On 04/11/2021	Bond Future			175.06834	175.06834		175.04735	175.04735			0.00	0.00	0	415.0
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			9.25723	88.99912		9.35997	88.41949		11.11	0.00	0.00	0	1,769.0
R213	On 04/11/2021	Bond Future			9.44336	86.42326		9.55026	85.83793		11.38	0.00	544,812,231.04	6,304	8,897.0
R213	On 03/02/2022	Bond Future			9.63568	87.41769		9.74716	86.82590		10.79	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	696.89000	0.69689		596.41000	0.59641	696.890	9.91	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	908.86000	0.90886		784.17000	0.78417	908.860	9.97	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,531.18000	1.53118		1,346.84000	1.34684	1,531.180	10.30	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,679.83000	1.67983		1,482.80000	1.48280	1,679.830	10.37	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,853.41000	2.85341		3,181.64000	3.18164	2,853.410	10.67	0.50	0.00	0	200.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/02/2022	Bond Future	9.76	Put	2,402.87000	2.40287	2,698.05000	2.69805	2,402.870	10.80	0.45	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	1,891.98000	1.89198	2,144.55000	2.14455	1,891.980	10.97	0.38	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	1,630.26000	1.63026	1,857.93000	1.85793	1,630.260	11.12	0.33	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	1,597.89000	1.59789	1,822.35000	1.82235	1,597.890	11.14	0.33	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	1,474.03000	1.47403	1,685.91000	1.68591	1,474.030	11.22	0.31	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	1,043.93000	1.04393	1,207.24000	1.20724	1,043.930	11.65	0.23	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	973.61000	0.97361	1,128.32000	1.12832	973.610	11.74	0.22	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			9.82696	84.92207	9.94320	84.32340		10.73	0.00	0.00	0	0.0	
R213	On 04/08/2022	Bond Future			10.03256	85.89897	10.15399	85.29302		10.16	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			10.68583	68.83245	10.84875	67.88225		15.05	0.00	0.00	0	11,421.0	
R214	On 04/11/2021	Bond Future			10.86134	66.29269	11.03024	65.33266		15.63	0.00	0.00	0	16,635.0	
R214	On 03/02/2022	Bond Future			11.04174	67.05554	11.21712	66.08470		14.88	0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future			11.21878	64.57092	11.40074	63.58871		15.04	0.00	0.00	0	0.0	
R214	On 04/08/2022	Bond Future			11.40588	65.30923	11.59498	64.31521		14.36	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 :												11,881,783,051.18	62,259	1 466 103.0	
Grand Total:												11,881,783,051.18	62,259	1 466 103.0	