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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2021

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		797.08400	797.08400		798.32300	798.32300			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		805.67000	805.67000		806.92600	806.92600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		814.91500	814.91500		816.18900	816.18900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		824.55000	824.55000		825.84000	825.84000			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		834.42200	834.42200		835.72800	835.72800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		909.54500	909.54500		911.88400	911.88400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		919.34200	919.34200		921.71200	921.71200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		929.89200	929.89200		932.29200	932.29200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		940.88600	940.88600		943.31600	943.31600			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		952.15100	952.15100		954.61100	954.61100			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		798.80800	798.80800		800.58600	800.58600			0.00	0.00	0	57.0

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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	807.41200		807.41200		809.21400	809.21400			0.00	0.00	0	114.0
ALBI	On 03/02/2022	Index Future	816.67700		816.67700		818.50300	818.50300			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	826.33300		826.33300		828.18100	828.18100			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	836.22600		836.22600		838.09800	838.09800			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	11.19387		78.86017		11.16664	79.00730			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.43039		75.94532		11.40178	76.09535			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.67590		76.83578		11.64590	76.98835			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.92373		73.98577		11.89235	74.14061			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.18445		74.85089		12.15163	75.00790			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	11.72248		77.58819		11.69981	77.72695			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.94672		74.17666		11.92285	74.31820			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.17204		75.04701		12.14700	75.19099			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.40761		71.69463		12.38137	71.84072			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.64848		72.53144		12.62101	72.67960			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	789.01500		789.01500		790.78900	790.78900			0.00	0.00	0	18.0
GOVI	On 04/11/2021	GOVI	797.51400		797.51400		799.31200	799.31200			0.00	0.00	0	979.0
GOVI	On 03/02/2022	GOVI	806.66500		806.66500		808.48700	808.48700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	816.20300		816.20300		818.04700	818.04700			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	825.97500		825.97500		827.84200	827.84200			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.23719		153.23719		153.19053	153.19053			0.00	0.00	0	3,723.0
I2025	On 04/11/2021	Bond Future	154.90831		154.90831		154.86366	154.86366			0.00	0.00	0	4,786.0
I2025	On 03/02/2022	Bond Future	155.15531		155.15531		155.11162	155.11162			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.02706		157.02706		156.98369	156.98369			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.36144		157.36144		157.31788	157.31788			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

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	113.25834	113.25834		113.13639	113.13639				0.00	0.00	0	2,127.0
I2029	On 04/11/2021	Bond Future	113.32411	113.32411		113.20266	113.20266				0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	114.65228	114.65228		114.53052	114.53052				0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	114.84660	114.84660		114.72396	114.72396				0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.26315	116.26315		116.13928	116.13928				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	107.16463	107.16463		107.11762	107.11762				0.00	0.00	0	2,137.0
I2033	On 04/11/2021	Bond Future	107.08541	107.08541		107.03962	107.03962				0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	108.34035	108.34035		108.29512	108.29512				0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.37951	108.37951		108.33422	108.33422				0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	109.71623	109.71623		109.67068	109.67068				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	117.12144	117.12144		116.68430	116.68430				0.00	0.00	0	6,475.0
I2038	On 04/11/2021	Bond Future	118.39876	118.39876		117.95857	117.95857				0.00	0.00	0	7,564.0
I2038	On 03/02/2022	Bond Future	118.02186	118.02186		117.57776	117.57776				0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	119.44584	119.44584		118.99692	118.99692				0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	119.11658	119.11658		118.66235	118.66235				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	106.24945	106.24945		105.49370	105.49370				0.00	0.00	0	7,557.0
I2046	On 04/11/2021	Bond Future	105.57055	105.57055		104.80842	104.80842				0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future	106.80801	106.80801		106.03792	106.03792				0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	106.22875	106.22875		105.45000	105.45000				0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	107.53927	107.53927		106.75113	106.75113				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	107.43230	107.43230		107.18304	107.18304				0.00	0.00	0	5,724.0
I2050	On 04/11/2021	Bond Future	108.60380	108.60380		108.35372	108.35372				0.00	0.00	0	9,927.0
I2050	On 03/02/2022	Bond Future	107.91602	107.91602		107.66395	107.66395				0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	109.21812	109.21812		108.96364	108.96364				0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	108.56287	108.56287		108.30537	108.30537				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	289.11900	289.11900		288.80100	288.80100				0.00	0.00	0	2.0
IGOV	On 04/11/2021	Index Future	292.30500	292.30500		291.98500	291.98500				0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future	295.73100	295.73100		295.40800	295.40800				0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	299.29700	299.29700		298.97100	298.97100				0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future	302.95000	302.95000		302.62000	302.62000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.69500	96.30500		3.69500	96.30500				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	3.71500	96.28500		3.72500	96.27500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	20/10/2021			Jibar Tradeable Future	3.83000	96.17000		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		3.95500	96.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	4.03000	95.97000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.23000	95.77000		4.21000	95.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.58500	95.41500		4.53500	95.46500			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.79000	95.21000		4.75000	95.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.08000	94.92000		5.03500	94.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.26500	94.73500		5.23500	94.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.47500	94.52500		5.42500	94.57500			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.37389	115.08261		7.33987	115.24361		6.54	0.00	0.00	0	41,937.0
R186	On	04/11/2021			Bond Future	7.56016	116.30929		7.52356	116.47389		6.17	0.00	62,458,088.73	537	74,286.0
R186	On	04/11/2021	7.77	Put	Bond Future	1,064.26000	1.06426	1,007.90000	1.00790	1,064.260	6.18	0.39	0.00	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	170.71000	0.17071	159.68000	0.15968	170.710	6.72	0.09	0.00	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.75095	112.36243		7.71163	112.53010		6.09	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.95522	113.69231		7.91299	113.86259		5.85	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.18024	109.73657		8.13480	109.90945		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	322.07665	322.07665		322.03857	322.03857			0.00	0.00	0	1,029.0
R197	On	04/11/2021			Bond Future	325.58902	325.58902		325.55577	325.55577			0.00	0.00	0	1,267.0
R197	On	03/02/2022			Bond Future	321.25635	321.25635		321.22581	321.22581			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.13274	325.13274		325.10365	325.10365			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	320.82807	320.82807		320.79905	320.79905			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	234.48316	234.48316		235.07189	235.07189			0.00	0.00	0	3,560.0
R202	On	04/11/2021			Bond Future	237.04028	237.04028		237.63944	237.63944			0.00	0.00	0	9,704.0
R202	On	03/02/2022			Bond Future	235.49024	235.49024		236.09851	236.09851			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.33148	238.33148		238.94831	238.94831			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	236.85442	236.85442		237.47921	237.47921			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	4.96895	107.56026		4.98895	107.52987		1.21	0.00	0.00	0	3,363.0
R2023	On	04/11/2021			Bond Future	5.09714	104.79981		5.11976	104.77086		1.15	0.00	0.00	0	13,768.0
R2023	On	03/02/2022			Bond Future	5.22415	106.00276		5.25144	105.97455		0.99	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.35993	103.34660		5.39513	103.31867		0.89	0.00	0.00	0	0.0

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R2023	On 04/08/2022	Bond Future			5.58695		104.56639		5.63796	104.53816		0.69	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			8.91393		94.87967		8.88008	95.07137		10.48	0.00	313,102,911.00	3,300	29,365.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.61	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	24.56000		0.02456		44.81000	0.04481	24.560	9.76	0.04	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	271.25000		0.27125		365.79000	0.36579	271.250	10.19	0.30	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	369.09000		0.36909		479.96000	0.47996	369.090	10.26	0.37	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	690.46000		0.69046		836.64000	0.83664	690.460	10.41	0.56	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	154.14000		0.15414		143.99000	0.14399	154.140	10.71	0.19	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,987.69000		2.98769		3,180.22000	3.18022	2,987.690	11.29	0.97	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1.16000		0.00116		1.47000	0.00147	1.160	11.86	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	0.02000		0.00002		0.03000	0.00003	0.020	12.52	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.00000		0.00000		0.01000	0.00001	0.000	12.72	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.00000		0.00000		0.00000	0.00000	0.000	13.64	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.10152		95.89103		9.06589	96.08632		10.19	0.00	328,234,995.69	3,423	97,313.0
R2030	On 04/11/2021	Bond Future	8.27	Call	420.78000		0.42078		461.49000	0.46149	420.780	9.42	0.17	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,152.39000		1.15239		1,232.82000	1.23282	1,152.390	9.82	0.36	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,193.77000		1.19377		1,275.98000	1.27598	1,193.770	9.84	0.37	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,297.38000		2.29738		2,416.88000	2.41688	2,297.380	10.16	0.55	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,426.13000		1.42613		1,362.07000	1.36207	1,426.130	10.26	0.39	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,872.76000		4.87276		5,036.92000	5.03692	4,872.760	10.81	0.80	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	73.33000		0.07333		69.76000	0.06976	73.330	12.52	0.03	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	49.07000		0.04907		46.66000	0.04666	49.070	12.52	0.02	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.29541		92.98745		9.25793	93.18595		10.01	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	815.91000		0.81591		867.87000	0.86787	815.910	9.35	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,576.03000		1.57603		1,657.02000	1.65702	1,576.030	9.59	0.37	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,508.82000		2.50882		2,423.95000	2.42395	2,508.820	9.92	0.47	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,543.35000		3.54335		3,671.94000	3.67194	3,543.350	10.07	0.61	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,615.22000		1.61522		1,555.15000	1.55515	1,615.220	10.19	0.34	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	534.91000		0.53491		513.05000	0.51305	534.910	11.36	0.13	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.49899		94.08825		9.45962	94.28964		9.50	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	688.93000		0.68893		729.32000	0.72932	688.930	8.89	0.18	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,045.29000		1.04529		1,100.33000	1.10033	1,045.290	8.92	0.25	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,733.87000		1.73387		1,811.29000	1.81129	1,733.870	9.15	0.35	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,512.31000		3.51231		3,413.63000	3.41363	3,512.310	9.42	0.52	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,181.27000		2.18127		2,112.72000	2.11272	2,181.270	9.80	0.37	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	925.29000		0.92529		893.57000	0.89357	925.290	10.90	0.18	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.72028		91.17497		9.67887	91.37918		9.38	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			9.66508		93.70223		9.62653	93.93942		11.51	0.00	120,875,876.70	1,290	10,094.0
R2032	On 04/11/2021	Bond Future			9.86190		90.55661		9.82150	90.79781		11.84	0.00	116,818,026.90	1,290	122,910.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/11/2021	Bond Future	9.33	Call	865.15000		0.86515	943.22000	0.94322	865.150	10.98	0.28	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,103.79000		2.10379	2,237.18000	2.23718	2,103.790	11.67	0.50	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	16.11000		0.01611	15.16000	0.01516	16.110	14.84	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.06178		91.59656	10.01950	91.84147		11.22	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	567.70000		0.56770	613.85000	0.61385	567.700	10.12	0.17	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	827.25000		0.82725	888.34000	0.88834	827.250	10.16	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,631.23000		1.63123	1,727.55000	1.72755	1,631.230	10.57	0.36	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,723.96000		1.72396	1,823.65000	1.82365	1,723.960	10.62	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,672.56000		3.67256	3,543.16000	3.54316	3,672.560	10.83	0.57	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,706.00000		2.70600	2,602.72000	2.60272	2,706.000	11.13	0.46	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,201.40000		2.20140	2,113.42000	2.11342	2,201.400	11.30	0.40	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,989.47000		1.98947	1,908.32000	1.90832	1,989.470	11.38	0.37	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,834.43000		1.83443	1,758.48000	1.75848	1,834.430	11.45	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,610.30000		1.61030	1,542.28000	1.54228	1,610.300	11.59	0.31	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,208.63000		1.20863	1,155.90000	1.15590	1,208.630	11.96	0.25	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,012.64000		1.01264	967.82000	0.96782	1,012.640	12.21	0.21	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.26740		88.53418	10.22319	88.78254		11.24	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.48338		89.55639	10.43716	89.80811		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			10.25015		93.98935	10.21163	94.24856		12.75	0.00	0.00	0	48,003.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	147.25000		0.14725	226.46000	0.22646	147.250	11.64	0.17	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	22.87000		0.02287	22.80000	0.02280	22.870	13.41	0.03	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	0.11000		0.00011	0.16000	0.00016	0.110	15.03	0.00	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.44794		90.51712	10.40766	90.78059		13.23	0.00	814,654.08	9	80,866.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,389.86000		1.38986	1,498.96000	1.49896	1,389.860	12.31	0.36	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,415.97000		1.41597	1,526.30000	1.52630	1,415.970	12.33	0.37	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,723.18000		1.72318	1,847.13000	1.84713	1,723.180	12.52	0.42	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,980.79000		1.98079	1,883.66000	1.88366	1,980.790	13.06	0.42	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,040.76000		3.04076	3,209.20000	3.20920	3,040.760	13.08	0.59	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,002.94000		1.00294	948.47000	0.94847	1,002.940	13.65	0.25	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	844.20000		0.84420	797.71000	0.79771	844.200	13.85	0.22	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	388.05000		0.38805	366.24000	0.36624	388.050	14.89	0.11	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	8.97000		0.00897	8.46000	0.00846	8.970	16.69	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.65215		91.55620	10.61004	91.82370		12.57	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	903.06000		0.90306	968.96000	0.96896	903.060	11.36	0.22	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,626.32000		1.62632	1,725.52000	1.72552	1,626.320	11.54	0.34	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,032.30000		2.03230	2,146.26000	2.14626	2,032.300	11.75	0.39	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,282.82000		2.28282	2,405.00000	2.40500	2,282.820	11.87	0.42	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,229.51000		3.22951	3,110.52000	3.11052	3,229.510	12.23	0.48	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,235.05000		2.23505	2,145.83000	2.14583	2,235.050	12.60	0.37	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,190.80000		2.19080	2,103.02000	2.10302	2,190.800	12.62	0.36	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,736.96000		1.73696	1,664.56000	1.66456	1,736.960	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	1,557.68000	1.55768		1,491.83000	1.49183	1,557.680	12.99	0.28		0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,120.18000	1.12018		1,071.40000	1.07140	1,120.180	13.48	0.21		0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	970.78000	0.97078		928.15000	0.92815	970.780	13.72	0.19		0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.85388	88.16178		10.80998	88.43291		12.68	0.00		0	0.0	
R2035	On 04/08/2022	Bond Future			11.06771	89.17711		11.02190	89.45185		12.08	0.00		0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0	0.0	
R2037	On 05/08/2021	Bond Future			10.51407	85.01713		10.48030	85.24354		14.02	0.00		0	57,745.0	
R2037	On 04/11/2021	Bond Future			10.70408	85.92336		10.66880	86.15361		13.83	0.00	128,885,040.00	1,500	120,396.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,690.39000	5.69039		5,882.94000	5.88294	5,690.390	14.56	0.79		0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	256.97000	0.25697		244.96000	0.24496	256.970	16.20	0.08		0	600.0	
R2037	On 03/02/2022	Bond Future			10.90020	82.65515		10.86337	82.88889		13.83	0.00		0	0.0	
R2037	On 05/05/2022	Bond Future			11.10182	83.63385		11.06343	83.87086		13.30	0.00		0	0.0	
R2037	On 04/08/2022	Bond Future			11.31735	80.34280		11.27729	80.58295		13.38	0.00		0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0	0.0	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0	0.0	
R2040	On 05/08/2021	Bond Future			10.65363	87.02292		10.62473	87.23036		14.56	0.00		0	31,321.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,824.51000	2.82451		3,033.01000	3.03301	2,824.510	14.70	0.93		0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	6,064.86000	6.06486		6,272.63000	6.27263	6,064.860	16.43	1.00		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	900.0	
R2040	On 04/11/2021	Bond Future			10.83923	87.95055		10.80901	88.16168		14.37	0.00	12,137,175.90	138	83,012.0	
R2040	On 03/02/2022	Bond Future			11.03072	84.45539		10.99916	84.66976		14.41	0.00		0	0.0	
R2040	On 05/05/2022	Bond Future			11.22706	85.45543		11.19415	85.67286		13.83	0.00		0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	807.77000	0.80777		849.37000	0.84937	807.770	12.60	0.17		0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,096.94000	2.09694		2,179.22000	2.17922	2,096.940	12.88	0.34		0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	1,032.98000	1.03298		1,004.97000	1.00497	1,032.980	16.08	0.15		0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.43666	81.93470		11.40231	82.15502		13.92	0.00		0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0	0.0	
R2044	On 05/08/2021	Bond Future			10.70780	83.72578		10.68364	83.90183		15.17	0.00		0	27,494.0	
R2044	On 04/11/2021	Bond Future			10.88504	84.61826		10.85976	84.79755		14.95	0.00		0	49,207.0	
R2044	On 03/02/2022	Bond Future			11.06767	81.20996		11.04125	81.39215		15.00	0.00		0	0.0	
R2044	On 05/05/2022	Bond Future			11.25452	82.17165		11.22697	82.35645		14.40	0.00		0	0.0	
R2044	On 04/08/2022	Bond Future			11.45366	78.73821		11.42490	78.92549		14.49	0.00		0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0	0.0	
R2048	On 05/08/2021	Bond Future			10.64276	87.23688		10.61853	87.41943		14.79	0.00	261,710,640.00	3,000	62,616.0	
R2048	On 05/08/2021	Bond Future	10.30	Call	56.71000	0.05671		89.40000	0.08940	56.710	13.75	0.07		0	1,300.0	
R2048	On 05/08/2021	Bond Future	10.90	Call	2,044.97000	2.04497		2,226.92000	2.22692	2,044.970	14.55	0.85		0	1,300.0	
R2048	On 04/11/2021	Bond Future			10.81647	83.75562		10.79108	83.94163		15.35	0.00	251,266,860.00	3,000	160,726.0	
R2048	On 04/11/2021	Bond Future	10.20	Call	822.85000	0.82285		877.63000	0.87763	822.850	14.04	0.24		0	1,050.0	
R2048	On 04/11/2021	Bond Future	10.80	Call	2,565.23000	2.56523		2,674.07000	2.67407	2,565.230	15.08	0.51		0	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	Options Inter
R2048	On 03/02/2022	Bond Future			10.99501		84.71717		10.96847	84.90610		14.58	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.17012		81.30491		11.14244	81.49662		14.77	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.35445		82.24014		11.32558	82.43441		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			10.23797		72.33648		10.20880	72.50711		14.13	0.00	607,626,432.00	8,400	11,402.0
R209	On 04/11/2021	Bond Future			10.41376		69.96778		10.38332	70.14148		14.62	0.00	587,729,352.00	8,400	32,938.0
R209	On 04/11/2021	Bond Future	9.50	Call	317.78000		0.31778		347.79000	0.34779	317.780	12.89	0.14	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,480.04000		3.48004		3,374.55000	3.37455	3,480.040	13.87	0.67	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,881.97000		1.88197		1,815.82000	1.81582	1,881.970	14.62	0.45	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	231.00000		0.23100		222.41000	0.22241	231.000	17.51	0.08	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.59096		70.77131		10.55929	70.94765		13.95	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.77140		68.46762		10.73847	68.64651		14.04	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.95863		69.25642		10.92442	69.43769		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			208.65769		208.65769		208.58160	208.58160			0.00	0.00	0	1,245.0
R210	On 04/11/2021	Bond Future			208.14775		208.14775		208.07419	208.07419			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			210.58744		210.58744		210.51505	210.51505			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.29628		210.29628		210.22408	210.22408			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			212.89030		212.89030		212.81776	212.81776			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			173.16179		173.16179		173.19569	173.19569			0.00	0.00	0	1,387.0
R212	On 04/11/2021	Bond Future			175.05016		175.05016		175.08728	175.08728			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			9.29413		88.79036		9.25024	89.03874		11.11	0.00	0.00	0	1,729.0
R213	On 04/11/2021	Bond Future			9.48258		86.20791		9.43661	86.46040		11.38	0.00	2,500,029.39	29	8,993.0
R213	On 03/02/2022	Bond Future			9.67704		87.19750		9.62892	87.45375		10.79	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	643.99000		0.64399		699.62000	0.69962	643.990	9.91	0.19	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	844.86000		0.84486		912.65000	0.91265	844.860	9.97	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,440.96000		1.44096		1,537.79000	1.53779	1,440.960	10.30	0.35	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,584.26000		1.58426		1,687.08000	1.68708	1,584.260	10.37	0.37	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,951.35000		2.95135		2,828.31000	2.82831	2,951.350	10.67	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,488.33000		2.48833		2,379.78000	2.37978	2,488.330	10.80	0.46	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,962.05000		1.96205		1,871.61000	1.87161	1,962.050	10.97	0.39	0.00	0	430.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	10.15	Put	1,691.65000		1.69165		1,611.55000	1.61155	1,691.650	11.12	0.35	0.00	0	200.0
R213	10.17	Put	1,658.17000		1.65817		1,579.39000	1.57939	1,658.170	11.14	0.34	0.00	0	220.0
R213	10.25	Put	1,530.05000		1.53005		1,456.39000	1.45639	1,530.050	11.22	0.32	0.00	0	102.0
R213	10.60	Put	1,084.09000		1.08409		1,029.72000	1.02972	1,084.090	11.65	0.24	0.00	0	430.0
R213	10.67	Put	1,011.09000		1.01109		960.03000	0.96003	1,011.090	11.74	0.23	0.00	0	220.0
R213			9.87047		84.69733		9.82018	84.95716		10.73	0.00	0.00	0	0.0
R213			10.07692		85.67695		10.02433	85.94025		10.16	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.64784		69.05717		10.62365	69.20088		15.05	0.00	34,528,585.00	500	10,921.0
R214			10.82254		66.51643		10.79726	66.66286		15.63	0.00	33,258,215.00	500	17,180.0
R214			11.00178		67.28003		10.97542	67.42880		14.88	0.00	0.00	0	0.0
R214			11.17760		64.79659		11.15018	64.94756		15.04	0.00	0.00	0	0.0
R214			11.36231		65.54186		11.33380	65.69481		14.36	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												2,861,946,882.39	35,316	1 467 543.0
Grand Total:												2,861,946,882.39	35,316	1 467 543.0