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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2021

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	793.59700	793.59700	792.05400	792.05400					0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.20200	802.20200	800.61900	800.61900					0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	811.43900	811.43900	809.80300	809.80300					0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	821.05700	821.05700	819.36000	819.36000					0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	906.59100	906.59100	906.10100	906.10100					0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	916.42100	916.42100	915.89900	915.89900					0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	926.97300	926.97300	926.40500	926.40500					0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	937.96000	937.96000	937.33900	937.33900					0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	793.49100	793.49100	793.84100	793.84100					0.00	0.00	0	103.0
ALBI	On 04/11/2021	Index Future	802.09500	802.09500	802.42500	802.42500					0.00	0.00	0	114.0
ALBI	On 03/02/2022	Index Future	811.33000	811.33000	811.62900	811.62900					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		820.94700	820.94700		821.20800	821.20800			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		11.31606	78.20480		11.28847	78.35209			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.55649	75.28901		11.52819	75.43560			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.80677	76.17532		11.77790	76.32030			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.05975	73.31983		12.03040	73.46280			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		11.85832	76.76559		11.82553	76.96277			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.08745	73.35127		12.05362	73.54827			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		12.31831	74.21541		12.28357	74.41147			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.56011	70.85539		12.52446	71.05009			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		783.89500	783.89500		784.15700	784.15700			0.00	2,273,295,500.00	290	700.0
GOVI	On 04/11/2021	GOVI		792.39500	792.39500		792.63700	792.63700			0.00	2,250,401,800.00	284	284.0
GOVI	On 03/02/2022	GOVI		801.52000	801.52000		801.72900	801.72900			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		811.02000	811.02000		811.19100	811.19100			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.53379	153.53379		153.50894	153.50894			0.00	78,148,699.11	509	4,073.0
I2025	On 04/11/2021	Bond Future		155.22055	155.22055		155.19079	155.19079			0.00	79,007,259.95	509	1,347.0
I2025	On 03/02/2022	Bond Future		155.47710	155.47710		155.44011	155.44011			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.35787	157.35787		157.31257	157.31257			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		113.78260	113.78260		113.68160	113.68160			0.00	210,497,810.00	1,850	2,437.0
I2029	On 04/11/2021	Bond Future		113.86398	113.86398		113.75850	113.75850			0.00	209,965,179.12	1,844	2,601.0
I2029	On 03/02/2022	Bond Future		115.20372	115.20372		115.09197	115.09197			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.40700	115.40700		115.28803	115.28803			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

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/08/2021	Bond Future	108.09468	108.09468	108.01819	108.01819					0.00	50,480,215.56	467	2,357.0
I2033	On 04/11/2021	Bond Future	108.03431	108.03431	107.95367	107.95367					0.00	50,452,022.77	467	8,477.0
I2033	On 03/02/2022	Bond Future	109.30531	109.30531	109.21903	109.21903					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.35841	109.35841	109.26557	109.26557					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	118.51134	118.51134	118.25224	118.25224					0.00	274,472,263.44	2,316	7,535.0
I2038	On 04/11/2021	Bond Future	119.81326	119.81326	119.54771	119.54771					0.00	277,487,510.16	2,316	4,999.0
I2038	On 03/02/2022	Bond Future	119.45711	119.45711	119.18316	119.18316					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	120.90229	120.90229	120.61906	120.61906					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	108.19142	108.19142	107.80522	107.80522					0.00	777,788,118.38	7,189	17,463.0
I2046	On 04/11/2021	Bond Future	107.54377	107.54377	107.15009	107.15009					0.00	773,132,162.53	7,189	7,824.0
I2046	On 03/02/2022	Bond Future	108.80921	108.80921	108.40618	108.40618					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.25532	108.25532	107.84205	107.84205					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	109.64427	109.64427	109.00765	109.00765					0.00	323,669,885.04	2,952	10,116.0
I2050	On 04/11/2021	Bond Future	110.84884	110.84884	110.20196	110.20196					0.00	327,225,775.68	2,952	4,437.0
I2050	On 03/02/2022	Bond Future	110.19153	110.19153	109.53206	109.53206					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.52481	111.52481	110.85184	110.85184					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	291.49000	291.49000	291.04100	291.04100					0.00	0.00	0	459.0
IGOV	On 04/11/2021	Index Future	294.72300	294.72300	294.26100	294.26100					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	298.18900	298.18900	297.70800	297.70800					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	301.79300	301.79300	301.29200	301.29200					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.68500	96.31500	3.67500	96.32500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.79000	96.21000	3.78000	96.22000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.82500	96.17500	3.81500	96.18500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.98000	96.02000	4.00000	96.00000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.03000	95.97000	4.05000	95.95000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.19500	95.80500	4.22500	95.77500					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.46000	95.54000	4.50000	95.50000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.84500	95.15500	4.89500	95.10500					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.03000	94.97000	5.07500	94.92500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.35000	94.65000	5.43000	94.57000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.54500	94.45500	5.58000	94.42000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.64500	94.35500	5.68500	94.31500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.48573	114.55535	7.53347	114.33121				6.44	0.00	0.00	0	75,374.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/11/2021	Bond Future			7.67702		115.78575		7.72857	115.55578		6.03	0.00	0.00	0	41,571.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,308.69000		1.30869		1,421.93000	1.42193	1,308.690	6.04	0.45	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	238.64000		0.23864		270.73000	0.27073	238.640	6.59	0.12	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.87439		111.83813		7.93058	111.60049		5.96	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.08636		113.16564		8.14792	112.91949		5.71	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			321.72934		321.72934		321.68482	321.68482			0.00	82,684,440.38	257	1,110.0
R197	On 04/11/2021	Bond Future			325.26397		325.26397		325.20918	325.20918			0.00	77,738,088.83	239	1,189.0
R197	On 03/02/2022	Bond Future			320.94130		320.94130		320.87171	320.87171			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.82454		324.82454		324.73780	324.73780			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			236.33279		236.33279		236.28385	236.28385			0.00	514,496,483.83	2,177	9,315.0
R202	On 04/11/2021	Bond Future			238.92925		238.92925		238.87255	238.87255			0.00	520,148,977.25	2,177	3,802.0
R202	On 03/02/2022	Bond Future			237.41180		237.41180		237.34381	237.34381			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.28383		240.28383		240.20318	240.20318			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			5.22184		107.17682		5.24452	107.14253		1.20	0.00	366,330,370.76	3,418	13,521.0
R2023	On 04/11/2021	Bond Future			5.39393		104.42091		5.42364	104.38309		1.17	0.00	351,898,466.70	3,370	3,370.0
R2023	On 03/02/2022	Bond Future			5.59102		105.62442		5.63273	105.58154		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.83921		102.96733		5.90084	102.91872		0.90	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			8.97565		94.53142		8.98792	94.46238		10.18	0.00	0.00	0	59,750.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.02000		0.00002		0.03000	0.00003	0.020	9.36	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	68.40000		0.06840		71.58000	0.07158	68.400	9.60	0.08	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	356.93000		0.35693		357.73000	0.35773	356.930	9.96	0.29	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	448.75000		0.44875		447.64000	0.44764	448.750	10.01	0.34	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	730.26000		0.73026		722.39000	0.72239	730.260	10.13	0.48	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	417.11000		0.41711		461.82000	0.46182	417.110	10.35	0.31	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,730.41000		2.73041		2,681.51000	2.68151	2,730.410	10.81	0.90	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	21.75000		0.02175		28.16000	0.02816	21.750	11.28	0.03	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1.76000		0.00176		2.63000	0.00263	1.760	11.84	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.60000		0.00060		0.96000	0.00096	0.600	12.00	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	12.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.16457		95.54674		9.17791	95.47410		9.80	0.00	382,186,960.00	4,000	74,496.0
R2030	On 04/11/2021	Bond Future	8.27	Call	362.47000		0.36247		356.60000	0.35660	362.470	9.04	0.15	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,071.60000		1.07160	1,055.47000	1.05547	1,071.600	9.46	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,111.52000		2.11152	2,082.92000	2.08292	2,111.520	9.77	0.53	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,604.78000		4.60478	4,555.93000	4.55593	4,604.780	10.42	0.78	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	86.81000		0.08681	91.61000	0.09161	86.810	12.11	0.03	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	58.69000		0.05869	62.21000	0.06221	58.690	12.11	0.02	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.36058		92.64359	9.37535	92.56589		9.66	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	711.52000		0.71152	699.72000	0.69972	711.520	9.01	0.21	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,414.97000		1.41497	1,394.04000	1.39404	1,414.970	9.25	0.35	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,634.94000		2.63494	2,679.71000	2.67971	2,634.940	9.58	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,300.36000		3.30036	3,261.28000	3.26128	3,300.360	9.72	0.59	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,701.92000		1.70192	1,736.26000	1.73626	1,701.920	9.85	0.36	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	563.01000		0.56301	578.40000	0.57840	563.010	11.00	0.14	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.56664		93.74349	9.58304	93.66016		9.18	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	583.34000		0.58334	573.03000	0.57303	583.340	8.55	0.16	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	906.90000		0.90690	891.81000	0.89181	906.900	8.58	0.23	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,510.68000		1.51068	1,487.84000	1.48784	1,510.680	8.68	0.33	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,584.75000		3.58475	3,635.29000	3.63529	3,584.750	8.96	0.54	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,193.72000		2.19372	2,231.11000	2.23111	2,193.720	9.29	0.39	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	888.87000		0.88887	908.11000	0.90811	888.870	10.30	0.18	0.00	0	1,800.0	
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			9.70235		93.47371	9.70457	93.46013		11.11	0.00	14,955,793.60	160	46,070.0	
R2032	On 04/11/2021	Bond Future			9.89945		90.33320	9.90223	90.31669		11.33	0.00	135,499,800.00	1,500	89,159.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	793.11000		0.79311	796.57000	0.79657	793.110	10.49	0.26	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,981.54000		1.98154	1,983.73000	1.98373	1,981.540	11.16	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	17.78000		0.01778	18.59000	0.01859	17.780	14.28	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.10019		91.37485	10.10379	91.35411		10.79	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	500.51000		0.50051	501.24000	0.50124	500.510	9.72	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	740.46000		0.74046	740.90000	0.74090	740.460	9.75	0.21	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,503.20000		1.50320	1,502.43000	1.50243	1,503.200	10.15	0.34	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,592.31000		1.59231	1,591.38000	1.59138	1,592.310	10.20	0.36	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,746.91000		3.74691	3,765.85000	3.76585	3,746.910	10.41	0.58	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,755.96000		2.75596	2,772.98000	2.77298	2,755.960	10.70	0.47	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,238.44000		2.23844	2,254.05000	2.25405	2,238.440	10.87	0.41	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,021.63000		2.02163	2,036.53000	2.03653	2,021.630	10.95	0.38	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,863.07000		1.86307	1,877.40000	1.87740	1,863.070	11.02	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,634.01000		1.63401	1,647.45000	1.64745	1,634.010	11.16	0.32	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,223.32000		1.22332	1,234.82000	1.23482	1,223.320	11.53	0.25	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,023.23000		1.02323	1,033.62000	1.03362	1,023.230	11.77	0.22	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.30692		88.31296	10.31149	88.28743		10.84	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			10.39340		93.03474	10.37550	93.15323		12.29	0.00	0.00	0	79,530.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2035	On 05/08/2021	Bond Future	10.02	Call	171.14000	0.17114		206.49000	0.20649	171.140	11.92	0.15	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	239.08000	0.23908		239.48000	0.23948	239.080	13.45	0.17	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	13.18000	0.01318		14.64000	0.01464	13.180	14.74	0.01	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.59576	89.55979		10.57757	89.67679		12.64	0.00	21,494,349.60	240	42,476.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,124.24000	1.12424		1,170.49000	1.17049	1,124.240	12.15	0.31	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,146.07000	1.14607		1,192.86000	1.19286	1,146.070	12.17	0.31	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,405.07000	1.40507		1,457.96000	1.45796	1,405.070	12.33	0.36	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,452.42000	2.45242		2,407.68000	2.40768	2,452.420	12.75	0.48	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,547.06000	2.54706		2,620.29000	2.62029	2,547.060	12.77	0.52	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,327.06000	1.32706		1,302.29000	1.30229	1,327.060	13.48	0.31	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,137.44000	1.13744		1,116.43000	1.11643	1,137.440	13.72	0.27	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	552.48000	0.55248		543.22000	0.54322	552.480	14.74	0.15	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	13.41000	0.01341		13.34000	0.01334	13.410	16.09	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.80546	90.59216		10.78714	90.70656		12.07	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	680.34000	0.68034		705.88000	0.70588	680.340	10.96	0.18	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,343.81000	1.34381		1,384.31000	1.38431	1,343.810	11.39	0.29	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,698.42000	1.69842		1,745.32000	1.74532	1,698.420	11.59	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,915.96000	1.91596		1,966.42000	1.96642	1,915.960	11.69	0.37	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,718.12000	3.71812		3,665.75000	3.66575	3,718.120	11.98	0.53	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,612.34000	2.61234		2,573.26000	2.57326	2,612.340	12.34	0.41	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,564.56000	2.56456		2,526.13000	2.52613	2,564.560	12.36	0.41	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,070.09000	2.07009		2,038.54000	2.03854	2,070.090	12.67	0.35	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,872.30000	1.87230		1,843.69000	1.84369	1,872.300	12.84	0.32	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,371.35000	1.37135		1,350.43000	1.35043	1,371.350	13.36	0.25	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,197.76000	1.19776		1,179.61000	1.17961	1,197.760	13.60	0.22	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.01297	87.18935		10.99463	87.30065		12.19	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			10.64143	84.17131		10.61339	84.35644		13.53	0.00	7,996,274.45	95	106,098.0	
R2037	On 04/11/2021	Bond Future			10.83527	85.07539		10.80655	85.25993		13.24	0.00	0.00	0	47,670.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,106.70000	5.10670		5,254.90000	5.25490	5,106.700	14.49	0.75	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	371.61000	0.37161		359.25000	0.35925	371.610	16.11	0.10	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.03606	81.80138		11.00678	81.98426		13.31	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.24271	82.77277		11.21293	82.95364		12.82	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			10.78048	86.12157		10.75240	86.31981		14.03	0.00	0.00	0	53,674.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,237.24000	2.23724		2,415.26000	2.41526	2,237.240	14.77	0.77	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,203.57000	5.20357		5,401.94000	5.40194	5,203.570	16.40	0.97	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	19.51	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.96997	87.04656		10.94118	87.24433		13.74	0.00	0.00	0	32,017.0	
R2040	On 03/02/2022	Bond Future			11.16617	83.54502		11.13678	83.74123		13.84	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
R2040	On	05/05/2022			Bond Future	11.36756	84.53718		11.33763	84.73144		13.32	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	653.65000	0.65365		685.78000	0.68578	653.650	12.37	0.14	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	1,799.26000	1.79926		1,866.19000	1.86619	1,799.260	12.71	0.31	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,211.71000	1.21171		1,183.46000	1.18346	1,211.710	16.01	0.17	0.00	0	1,200.0
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	10.83372	82.81817		10.81058	82.98372		14.62	0.00	0.00	0	49,454.0
R2044	On	04/11/2021			Bond Future	11.01487	83.70767		10.99119	83.87249		14.31	0.00	0.00	0	21,909.0
R2044	On	03/02/2022			Bond Future	11.20220	80.29278		11.17810	80.45580		14.42	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.39409	81.24636		11.36963	81.40722		13.87	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	10.76826	86.30243		10.74001	86.51117		14.29	0.00	0.00	0	98,939.0
R2048	On	05/08/2021	10.30	Call	Bond Future	88.55000	0.88555		119.66000	0.11966	88.550	13.68	0.08	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	1,601.61000	1.60161		1,769.35000	1.76935	1,601.610	14.67	0.65	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.94598	82.81815		10.91696	83.02658		14.71	0.00	0.00	0	116,011.0
R2048	On	04/11/2021	9.60	Call	Bond Future	139.02000	0.13902		154.20000	0.15420	139.020	13.75	0.05	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	810.04000	0.81004		868.74000	0.86874	810.040	13.77	0.23	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	11.12932	83.77281		11.09961	83.98004		14.05	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	11.30943	80.35221		11.27912	80.55778		14.26	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	10.35352	71.66634		10.32531	71.82910		13.63	0.00	0.00	0	26,637.0
R209	On	04/11/2021			Bond Future	10.53246	69.29629		10.50360	69.45870		13.98	0.00	0.00	0	6,851.0
R209	On	04/11/2021	9.50	Call	Bond Future	234.29000	0.23429		256.55000	0.25655	234.290	12.38	0.11	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	3,935.22000	3.93522		3,827.90000	3.82790	3,935.220	13.27	0.72	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	2,187.42000	2.18742		2,117.19000	2.11719	2,187.420	13.98	0.50	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	290.13000	0.29013		279.99000	0.27999	290.130	16.87	0.09	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.71344	70.09536		10.68408	70.25653		13.40	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.89800	67.78607		10.86819	67.94568		13.51	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	209.19634	209.19634		209.15831	209.15831			0.00	211,497,499.74	1,011	1,305.0
R210	On	04/11/2021			Bond Future	208.71098	208.71098		208.66618	208.66618			0.00	211,006,800.78	1,011	1,434.0
R210	On	03/02/2022			Bond Future	211.16679	211.16679		211.11221	211.11221			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	210.88602	210.88602		210.82018	210.82018			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

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
R212		On 05/08/2021	Bond Future	173.14467	173.14467		173.14167	173.14167			0.00	0.00	0	2,457.0
R212		On 04/11/2021	Bond Future	175.04688	175.04688		175.03859	175.03859			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 05/08/2021	Bond Future	9.37573	88.33103		9.38796	88.26246		10.77	0.00	0.00	0	9,022.0
R213		On 04/11/2021	Bond Future	9.56625	85.75082		9.57947	85.67889		10.92	0.00	24,010,229.60	280	280.0
R213		On 03/02/2022	Bond Future	9.76358	86.73919		9.77809	86.66266		10.42	0.00	0.00	0	0.0
R213	8.63	Call	Bond Future	537.41000	0.53741		528.39000	0.52839	537.410	9.57	0.17	0.00	0	200.0
R213	8.80	Call	Bond Future	715.27000	0.71527		703.63000	0.70363	715.270	9.63	0.21	0.00	0	102.0
R213	9.15	Call	Bond Future	1,255.28000	1.25528		1,236.85000	1.23685	1,255.280	9.95	0.32	0.00	0	220.0
R213	9.22	Call	Bond Future	1,387.26000	1.38726		1,367.32000	1.36732	1,387.260	10.01	0.34	0.00	0	430.0
R213	9.58	Put	Bond Future	3,156.96000	3.15696		3,205.30000	3.20530	3,156.960	10.30	0.54	0.00	0	200.0
R213	9.76	Put	Bond Future	2,666.59000	2.66659		2,710.64000	2.71064	2,666.590	10.43	0.49	0.00	0	102.0
R213	10.00	Put	Bond Future	2,108.90000	2.10890		2,147.24000	2.14724	2,108.900	10.60	0.41	0.00	0	430.0
R213	10.15	Put	Bond Future	1,821.07000	1.82107		1,855.99000	1.85599	1,821.070	10.75	0.37	0.00	0	200.0
R213	10.17	Put	Bond Future	1,785.39000	1.78539		1,819.87000	1.81987	1,785.390	10.77	0.36	0.00	0	220.0
R213	10.25	Put	Bond Future	1,648.73000	1.64873		1,681.46000	1.68146	1,648.730	10.85	0.34	0.00	0	102.0
R213	10.60	Put	Bond Future	1,171.49000	1.17149		1,197.30000	1.19730	1,171.490	11.28	0.26	0.00	0	430.0
R213	10.67	Put	Bond Future	1,093.19000	1.09319		1,117.75000	1.11775	1,093.190	11.37	0.24	0.00	0	220.0
R213		On 05/05/2022	Bond Future	9.96017	84.23647		9.97614	84.15476		10.38	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	10.77841	68.28983		10.74514	68.48401		14.50	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	10.95696	65.74642		10.92281	65.94069		14.94	0.00	0.00	0	1,764.0
R214		On 03/02/2022	Bond Future	11.14080	66.50431		11.10586	66.69788		14.30	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.32142	64.01390		11.28576	64.20655		14.48	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 :												10,877,968,737.26	51,069	1 365 584.0
Grand Total:												10,877,968,737.26	51,069	1 365 584.0