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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2021

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		794.55900	794.55900		794.16000	794.16000			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		803.16700	803.16700		802.76700	802.76700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		812.41000	812.41000		812.00900	812.00900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		822.03600	822.03600		821.63100	821.63100			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		831.82800	831.82800		819.27000	819.27000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		904.30800	904.30800		906.57800	906.57800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		914.10400	914.10400		916.40300	916.40300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		924.62400	924.62400		926.95200	926.95200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		935.58000	935.58000		937.93700	937.93700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		946.72500	946.72500		940.69000	940.69000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		790.13500	790.13500		792.83500	792.83500			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	798.69500		798.69500		801.42800	801.42800			0.00	0.00	0	114.0
ALBI	On 03/02/2022	Index Future	807.88700		807.88700		810.65400	810.65400			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	817.45900		817.45900		820.26000	820.26000			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	827.19700		827.19700		829.99000	829.99000			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	11.39592		77.78075		11.32813	78.14050			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.64001		74.85874		11.56930	75.22279			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.89413		75.73901		11.82028	76.10760			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.15103		72.87767		12.07394	73.25084			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.42289		73.72432		11.75000	76.96834			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	11.95892		76.16604		11.87586	76.66047			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.19278		72.74357		12.10598	73.24374			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.42847		73.59959		12.33778	74.10592			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.67545		70.23160		12.58055	70.74417			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.92943		71.04576		12.22000	74.90340			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	780.65800		780.65800		783.26000	783.26000			0.00	101,485,540.00	13	687.0
GOVI	On 04/11/2021	GOVI	789.11400		789.11400		791.74900	791.74900			0.00	205,169,640.00	26	297.0
GOVI	On 03/02/2022	GOVI	798.19600		798.19600		800.86300	800.86300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	807.65400		807.65400		810.35400	810.35400			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	817.27400		817.27400		819.47000	819.47000			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	152.96164		152.96164		153.34951	153.34951			0.00	0.00	0	4,073.0
I2025	On 04/11/2021	Bond Future	154.63899		154.63899		155.03187	155.03187			0.00	0.00	0	1,347.0
I2025	On 03/02/2022	Bond Future	154.88792		154.88792		155.28588	155.28588			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.76046		156.76046		157.16349	157.16349			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.08177		157.08177		157.02000	157.02000			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		112.67858	112.67858	113.52770	113.52770			0.00	0.00	0	2,437.0
I2029		On 04/11/2021	Bond Future		112.74480	112.74480	113.60387	113.60387			0.00	0.00	0	2,601.0
I2029		On 03/02/2022	Bond Future		114.06993	114.06993	114.93942	114.93942			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		114.26011	114.26011	115.14030	115.14030			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		115.66232	115.66232	115.42000	115.42000			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		107.05152	107.05152	107.67460	107.67460			0.00	0.00	0	2,357.0
I2033		On 04/11/2021	Bond Future		106.97751	106.97751	107.60792	107.60792			0.00	0.00	0	8,477.0
I2033		On 03/02/2022	Bond Future		108.23474	108.23474	108.87292	108.87292			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future		108.27533	108.27533	108.92140	108.92140			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future		109.60409	109.60409	108.66000	108.66000			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		116.76111	116.76111	117.81212	117.81212			0.00	0.00	0	7,535.0
I2038		On 04/11/2021	Bond Future		118.04152	118.04152	119.10458	119.10458			0.00	0.00	0	4,999.0
I2038		On 03/02/2022	Bond Future		117.66434	117.66434	118.74032	118.74032			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		119.08702	119.08702	120.17622	120.17622			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future		118.74584	118.74584	121.25000	121.25000			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		106.84256	106.84256	107.17742	107.17742			0.00	803,028,680.96	7,516	9,947.0
I2046		On 04/11/2021	Bond Future		106.17673	106.17673	106.51576	106.51576			0.00	798,024,302.68	7,516	15,340.0
I2046		On 03/02/2022	Bond Future		107.42470	107.42470	107.76820	107.76820			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		106.85568	106.85568	107.20340	107.20340			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future		108.16721	108.16721	108.46000	108.46000			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		107.11385	107.11385	108.49301	108.49301			0.00	467,766,182.95	4,367	5,749.0
I2050		On 04/11/2021	Bond Future		108.28836	108.28836	109.68330	109.68330			0.00	472,895,268.12	4,367	8,804.0
I2050		On 03/02/2022	Bond Future		107.60046	107.60046	109.01213	109.01213			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		108.90143	108.90143	110.33049	110.33049			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future		108.23540	108.23540	112.33000	112.33000			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		288.86300	288.86300	290.26900	290.26900			0.00	0.00	0	459.0
IGOV		On 04/11/2021	Index Future		292.06400	292.06400	293.48700	293.48700			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future		295.49600	295.49600	296.93600	296.93600			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		299.06800	299.06800	300.52600	300.52600			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future		302.69900	302.69900	301.79000	301.79000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.68500	96.31500	3.81000	96.19000			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	3.75500	96.24500		3.86500	96.13500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	20/10/2021			Jibar Tradeable Future	3.71000	96.29000		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.89000	96.11000		4.08000	95.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	4.09500	95.90500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	3.96000	96.04000		4.27000	4.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.38000	95.62000		4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.73500	95.26500		4.81500	95.18500			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.01000	94.99000		5.02500	94.97500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.25000	94.75000		5.31500	94.68500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.47500	94.52500		5.51500	94.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.65000	94.35000		5.69000	94.31000			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.45189	114.71456		7.46413	114.65694		6.53	0.00	2,294,291.20	20	75,373.0
R186	On	04/11/2021			Bond Future	7.64156	115.94429		7.65444	115.88667		6.14	0.00	13,449,537.64	116	41,648.0
R186	On	04/11/2021	7.77	Put	Bond Future	1,251.60000	1.25160		1,283.92000	1.28392	1,251.600	6.15	0.43	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	225.15000	0.22515		235.39000	0.23539	225.150	6.69	0.11	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.83690	111.99704		7.85056	111.93910		6.04	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	8.04646	113.32554		8.06102	113.26716		5.69	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.28009	109.35791		8.14000	109.88965			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	321.90765	321.90765		321.86307	321.86307			0.00	1,931,445.90	6	1,107.0
R197	On	04/11/2021			Bond Future	325.43763	325.43763		325.39425	325.39425			0.00	0.00	0	1,189.0
R197	On	03/02/2022			Bond Future	321.11368	321.11368		321.07082	321.07082			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	324.99666	324.99666		324.95385	324.95385			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	320.66970	320.66970		324.74000	324.74000			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	234.69539	234.69539		235.80484	235.80484			0.00	1,350,671,969.45	5,755	3,560.0
R202	On	04/11/2021			Bond Future	237.26896	237.26896		238.39184	238.39184			0.00	1,370,228,244.00	5,775	9,577.0
R202	On	03/02/2022			Bond Future	235.72912	235.72912		236.86607	236.86607			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.57929	238.57929		239.73023	239.73023			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.09031	237.09031		239.88000	239.88000			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	5.11637	107.33651		5.17994	107.24022		1.24	0.00	5,903,508.05	55	13,521.0
R2023	On	04/11/2021			Bond Future	5.26906	104.58009		5.34493	104.48333		1.20	0.00	0.00	0	3,370.0
R2023	On	03/02/2022			Bond Future	5.43596	105.78408		5.53065	105.68654		1.02	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.63575	103.12805		5.76036	103.02957		0.91	0.00	0.00	0	0.0

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R2023	On 04/08/2022	Bond Future			6.00324		104.33650		6.04000	104.31625			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			9.00218		94.38223		8.96911	94.56824		10.38	0.00	0.00	0	59,750.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.01000		0.00001		0.02000	0.00002	0.010	9.52	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	44.56000		0.04456		65.53000	0.06553	44.560	9.71	0.06	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	282.92000		0.28292		355.88000	0.35588	282.920	10.11	0.25	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	364.84000		0.36484		449.51000	0.44951	364.840	10.17	0.31	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	624.18000		0.62418		736.88000	0.73688	624.180	10.32	0.44	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	433.80000		0.43380		399.17000	0.39917	433.800	10.60	0.33	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,583.15000		2.58315		2,762.74000	2.76274	2,583.150	11.14	0.89	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	21.34000		0.02134		21.11000	0.02111	21.340	11.68	0.03	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1.63000		0.00163		1.78000	0.00178	1.630	12.30	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.55000		0.00055		0.63000	0.00063	0.550	12.49	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	13.39	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.19264		95.39398		9.15801	95.58249		10.05	0.00	0.00	0	74,496.0
R2030	On 04/11/2021	Bond Future	8.27	Call	357.93000		0.35793		392.39000	0.39239	357.930	9.28	0.15	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,048.52000		1.04852		1,120.80000	1.12080	1,048.520	9.70	0.33	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,063.83000		2.06383		2,171.78000	2.17178	2,063.830	10.02	0.51	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,511.21000		4.51121		4,664.50000	4.66450	4,511.210	10.68	0.77	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	98.20000		0.09820		93.67000	0.09367	98.200	12.37	0.04	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	67.07000		0.06707		63.92000	0.06392	67.070	12.37	0.03	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.39019		92.48790		9.35388	92.67887		9.86	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	724.00000		0.72400		769.67000	0.76967	724.000	9.29	0.21	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,440.94000		1.44094		1,513.82000	1.51382	1,440.940	9.61	0.34	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,792.77000		2.79277		2,705.60000	2.70560	2,792.770	9.92	0.50	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,298.00000		3.29800		3,416.29000	3.41629	3,298.000	10.11	0.58	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,854.40000		1.85440		1,791.31000	1.79131	1,854.400	10.27	0.37	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	657.12000		0.65712		632.66000	0.63266	657.120	11.50	0.16	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.59781		93.58520		9.55973	93.77863		9.26	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	570.90000		0.57090		605.05000	0.60505	570.900	8.64	0.16	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	884.58000		0.88458		932.12000	0.93212	884.580	8.66	0.22	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,517.17000		1.51717		1,585.98000	1.58598	1,517.170	8.91	0.33	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,735.35000		3.73535		3,635.29000	3.63529	3,735.350	9.18	0.55	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,330.55000		2.33055		2,260.39000	2.26039	2,330.550	9.56	0.39	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	993.68000		0.99368		960.93000	0.96093	993.680	10.67	0.19	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.82528		90.65976		9.54000	92.06828			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			9.75886		93.12870		9.70572	93.45309		11.37	0.00	0.00	0	34,915.0
R2032	On 04/11/2021	Bond Future			9.95865		89.98249		9.90321	90.31087		11.66	0.00	107,079,163.10	1,190	98,292.0
R2032	On 04/11/2021	Bond Future	9.33	Call	736.10000		0.73610		828.08000	0.82808	736.100	10.79	0.25	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,858.60000		1.85860		2,023.25000	2.02325	1,858.600	11.48	0.46	0.00	0	700.0

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	12.81	Put	23.16000	0.02316		21.00000	0.02100	23.160	14.63	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.16212	91.01894		10.10427	91.35134		11.06	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	484.67000	0.48467		539.16000	0.53916	484.670	10.01	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	740.01000	0.74001		814.45000	0.81445	740.010	10.19	0.20	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,501.50000	1.50150		1,621.72000	1.62172	1,501.500	10.69	0.33	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,586.13000	1.58613		1,710.68000	1.71068	1,586.130	10.73	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	4,072.20000	4.07220		3,884.89000	3.88489	4,072.200	10.91	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,037.86000	3.03786		2,885.36000	2.88536	3,037.860	11.17	0.49	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,503.38000	2.50338		2,371.74000	2.37174	2,503.380	11.37	0.43	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,282.20000	2.28220		2,159.92000	2.15992	2,282.200	11.48	0.40	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,119.41000	2.11941		2,004.29000	2.00429	2,119.410	11.58	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,881.51000	1.88151		1,777.38000	1.77738	1,881.510	11.75	0.34	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,438.76000	1.43876		1,356.23000	1.35623	1,438.760	12.14	0.28	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,218.73000	1.21873		1,147.61000	1.14761	1,218.730	12.40	0.24	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.37167	87.95212		10.31127	88.28865		10.95	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.59333	88.96149		10.21000	91.05950			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			10.45975	92.59753		10.39661	93.01352		12.63	0.00	226,678,753.44	2,448	77,082.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	82.47000	0.08247		140.50000	0.14050	82.470	11.64	0.09	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	264.84000	0.26484		213.00000	0.21300	264.840	13.25	0.20	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	13.79000	0.01379		11.56000	0.01156	13.790	14.91	0.01	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.66508	89.11596		10.59932	89.53691		13.05	0.00	255,228,109.44	2,864	46,740.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,039.48000	1.03948		1,175.53000	1.17553	1,039.480	12.55	0.29	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,059.78000	1.05978		1,197.58000	1.19758	1,059.780	12.57	0.29	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,301.21000	1.30121		1,458.57000	1.45857	1,301.210	12.73	0.34	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,729.67000	2.72967		2,531.62000	2.53162	2,729.670	13.17	0.51	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,376.97000	2.37697		2,603.30000	2.60330	2,376.970	13.19	0.50	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,520.75000	1.52075		1,396.70000	1.39670	1,520.750	13.92	0.33	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,311.93000	1.31193		1,202.86000	1.20286	1,311.930	14.15	0.30	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	655.90000	0.65590		597.81000	0.59781	655.900	15.19	0.16	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	18.67000	0.01867		16.58000	0.01658	18.670	16.55	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.87789	90.14201		10.80931	90.56815		12.42	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	647.05000	0.64705		727.27000	0.72727	647.050	11.28	0.17	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,277.29000	1.27729		1,406.82000	1.40682	1,277.290	11.73	0.28	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,615.16000	1.61516		1,766.34000	1.76634	1,615.160	11.93	0.33	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,821.86000	1.82186		1,985.24000	1.98524	1,821.860	12.03	0.36	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	4,036.60000	4.03660		3,814.41000	3.81441	4,036.600	12.33	0.55	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,878.93000	2.87893		2,705.32000	2.70532	2,878.930	12.69	0.44	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,828.58000	2.82858		2,657.39000	2.65739	2,828.580	12.72	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,304.46000	2.30446		2,159.42000	2.15942	2,304.460	13.03	0.37	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	2,092.49000	2.09249		1,958.85000	1.95885	2,092.490	13.20	0.34	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,550.97000	1.55097		1,448.07000	1.44807	1,550.970	13.73	0.27	0.00	0	280.0	

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
R2035	On 03/02/2022	Bond Future	11.88	Put	1,361.82000		1.36182	1,270.34000	1.27034	1,361.820		13.98	0.24	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			11.08850		86.73316	11.01707	87.16450			12.38	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.31331		87.72547	10.73000	91.23255				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			10.72815		83.60258	10.65491	84.08252			13.88	0.00	0.00	0	77,476.0
R2037	On 04/11/2021	Bond Future			10.92563		84.49877	10.84948	84.98431			13.64	0.00	0.00	0	90,937.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,729.88000		4.72988	5,092.73000	5.09273	4,729.880		14.92	0.71	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	461.05000		0.46105	412.47000	0.41247	461.050		16.57	0.12	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.13027		81.21706	11.05097	81.70849			13.67	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.34086		82.18090	11.25830	82.67832			12.99	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.56751		78.86697	10.90000	82.89804				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			10.88754		85.37230	10.80418	85.95480			14.36	0.00	0.00	0	46,641.0
R2040	On 05/08/2021	Bond Future	11.05	Call	1,667.08000		1.66708	2,112.30000	2.11230	1,667.080		15.27	0.68	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,481.58000		4.48158	5,046.28000	5.04628	4,481.580		17.16	0.94	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		20.70	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.08147		86.28748	10.99479	86.87665			14.13	0.00	3,969,224.08	46	52,842.0
R2040	On 03/02/2022	Bond Future			11.28241		82.77610	11.19213	83.37232			14.19	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.48866		83.75854	11.39465	84.36198			13.47	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	555.20000		0.55520	639.28000	0.63928	555.200		12.45	0.13	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,583.80000		1.58380	1,767.18000	1.76718	1,583.800		12.82	0.28	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,388.27000		1.38827	1,280.82000	1.28082	1,388.270		16.23	0.19	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.71040		80.21185	11.04000	84.53701				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			10.95122		81.98605	10.86777	82.57558			14.94	0.00	0.00	0	48,741.0
R2044	On 04/11/2021	Bond Future			11.13721		82.86495	11.05043	83.46120			14.69	0.00	0.00	0	22,653.0
R2044	On 03/02/2022	Bond Future			11.32973		79.43929	11.23933	80.04270			14.75	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.52696		80.38210	11.43282	80.99278			13.99	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.73868		76.92191	11.09000	81.16248				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			10.88604		85.44201	10.80250	86.05066			14.59	0.00	0.00	0	98,939.0
R2048	On 05/08/2021	Bond Future	10.30	Call	29.33000		0.02933	65.62000	0.06562	29.330		13.92	0.03	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,056.21000		1.05621	1,436.85000	1.43685	1,056.210		15.06	0.52	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.06874		81.94674	10.98177	82.56239			15.09	0.00	0.00	0	116,011.0
R2048	On 04/11/2021	Bond Future	9.60	Call	106.12000		0.10612	138.84000	0.13884	106.120		14.10	0.04	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	651.95000		0.65195	790.19000	0.79019	651.950		14.13	0.20	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			11.25738		82.89031	11.16672	83.51329			14.36	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.44282		79.45862	11.34843	80.08908			14.38	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
R2048	On 04/08/2022	Bond Future			11.63952		80.36636		10.99000	84.75596			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			10.43594		71.19390		10.36756	71.58554		13.98	0.00	0.00	0	26,637.0
R209	On 04/11/2021	Bond Future			10.61815		68.81728		10.54721	69.21350		14.42	0.00	0.00	0	6,851.0
R209	On 04/11/2021	Bond Future	9.50	Call	204.30000		0.20430		249.13000	0.24913	204.300	12.78	0.10	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	4,320.67000		4.32067		4,039.73000	4.03973	4,320.670	13.69	0.74	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,480.18000		2.48018		2,284.65000	2.28465	2,480.180	14.42	0.53	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	360.99000		0.36099		324.39000	0.32439	360.990	17.36	0.11	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.80247		69.60993		10.72886	70.01093		13.77	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.99047		67.29437		10.91407	67.70025		13.70	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.18687		68.06456		10.58000	71.30162			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			208.71947		208.71947		209.05864	209.05864			0.00	0.00	0	1,305.0
R210	On 04/11/2021	Bond Future			208.22265		208.22265		208.56664	208.56664			0.00	0.00	0	1,434.0
R210	On 03/02/2022	Bond Future			210.67019		210.67019		211.01880	211.01880			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.38540		210.38540		210.73863	210.73863			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			212.96736		212.96736		210.65000	210.65000			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			173.11465		173.11465		173.16378	173.16378			0.00	6,924,586.00	40	2,437.0
R212	On 04/11/2021	Bond Future			175.01297		175.01297		175.06354	175.06354			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			9.40238		88.18170		9.36425	88.39546		11.01	0.00	0.00	0	9,022.0
R213	On 04/11/2021	Bond Future			9.59435		85.59802		9.55455	85.81454		11.21	0.00	55,638,713.00	650	520.0
R213	On 03/02/2022	Bond Future			9.79312		86.58348		9.75154	86.80276		10.64	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	535.98000		0.53598		577.84000	0.57784	535.980	9.77	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	710.55000		0.71055		762.13000	0.76213	710.550	9.83	0.21	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,243.61000		1.24361		1,319.19000	1.31919	1,243.610	10.16	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,373.58000		1.37358		1,454.19000	1.45419	1,373.580	10.23	0.33	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,284.38000		3.28438		3,171.61000	3.17161	3,284.380	10.52	0.55	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,785.47000		2.78547		2,685.28000	2.68528	2,785.470	10.65	0.49	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,217.42000		2.21742		2,133.16000	2.13316	2,217.420	10.83	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,921.42000		1.92142		1,846.39000	1.84639	1,921.420	10.98	0.38	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,884.65000		1.88465		1,810.81000	1.81081	1,884.650	11.00	0.37	0.00	0	220.0

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	10.25	Put	1,743.65000	1.74365	1,674.41000	1.67441	1,743.650	11.08	0.35	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	1,248.23000	1.24823	1,196.58000	1.19658	1,248.230	11.51	0.27	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	1,166.52000	1.16652	1,117.91000	1.11791	1,166.520	11.60	0.25	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			9.99110	84.07831	9.94770	84.30034		10.47	0.00	0.00	0	0.0	
R213	On 04/08/2022	Bond Future			10.20403	85.04496	9.89000	86.61768			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			10.88100	67.69672	10.79750	68.17881		14.84	0.00	0.00	0	17,880.0	
R214	On 04/11/2021	Bond Future			11.06362	65.14558	10.97695	65.63314		15.35	0.00	0.00	0	1,764.0	
R214	On 03/02/2022	Bond Future			11.25177	65.89563	11.16168	66.38907		14.65	0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future			11.43668	63.39755	11.34315	63.89696		14.63	0.00	0.00	0	0.0	
R214	On 04/08/2022	Bond Future			11.63234	64.12178	10.98000	67.64264			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 :												6,248,367,160.01	42,770	1 394 159.0	
Grand Total:												6,248,367,160.01	42,770	1 394 159.0	