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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2021

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	798.32300		798.32300		799.40700	799.40700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	806.92600		806.92600		808.05100	808.05100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	816.18900		816.18900		817.34000	817.34000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	825.84000		825.84000		827.01800	827.01800			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	835.72800		835.72800		836.86700	836.86700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	911.88400		911.88400		911.77100	911.77100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	921.71200		921.71200		921.62900	921.62900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	932.29200		932.29200		932.22400	932.22400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	943.31600		943.31600		943.26300	943.26300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	954.61100		954.61100		954.49600	954.49600			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	800.58600		800.58600		798.92500	798.92500			0.00	368,269,560.00	46	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	809.21400		809.21400		807.56300	807.56300			0.00	372,238,440.00	46	114.0
ALBI	On 03/02/2022	Index Future	818.50300		818.50300		816.84600	816.84600			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	828.18100		828.18100		826.51900	826.51900			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	838.09800		838.09800		836.36200	836.36200			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	11.16664		79.00730		11.21944	78.72236			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.40178		76.09535		11.45629	75.80986			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.64590		76.98835		11.70251	76.70081			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.89235		74.14061		11.95115	73.85084			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.15163		75.00790		12.21410	74.70945			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	11.69981		77.72695		11.76255	77.34397			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.92285		74.31820		11.98788	73.93364			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.14700		75.19099		12.21464	74.80316			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.38137		71.84072		12.45185	71.44945			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.62101		72.67960		12.69561	72.27846			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	790.78900		790.78900		789.24000	789.24000			0.00	363,762,940.00	46	18.0
GOVI	On 04/11/2021	GOVI	799.31200		799.31200		797.77300	797.77300			0.00	415,642,240.00	52	979.0
GOVI	On 03/02/2022	GOVI	808.48700		808.48700		806.94400	806.94400			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	818.04700		818.04700		816.50000	816.50000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	827.84200		827.84200		826.22300	826.22300			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.19053		153.19053		153.16667	153.16667			0.00	61,276,212.00	400	3,723.0
I2025	On 04/11/2021	Bond Future	154.86366		154.86366		154.84467	154.84467			0.00	54,202,281.00	350	4,786.0
I2025	On 03/02/2022	Bond Future	155.11162		155.11162		155.09504	155.09504			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.98369		156.98369		156.96950	156.96950			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.31788		157.31788		157.29312	157.29312			0.00	7,865,894.00	50	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	113.13639		113.13639		113.19510	113.19510			0.00	35,072,280.90	310	2,127.0
I2029	On 04/11/2021	Bond Future	113.20266		113.20266		113.26581	113.26581			0.00	35,092,824.60	310	2,964.0
I2029	On 03/02/2022	Bond Future	114.53052		114.53052		114.59631	114.59631			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	114.72396		114.72396		114.79246	114.79246			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.13928		116.13928		116.20105	116.20105			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	107.11762		107.11762		107.09615	107.09615			0.00	27,207,875.48	254	2,137.0
I2033	On 04/11/2021	Bond Future	107.03962		107.03962		107.02154	107.02154			0.00	26,759,905.00	250	8,979.0
I2033	On 03/02/2022	Bond Future	108.29512		108.29512		108.27863	108.27863			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.33422		108.33422		108.31932	108.31932			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	109.67068		109.67068		109.64842	109.64842			0.00	438,682.72	4	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	116.68430		116.68430		116.65962	116.65962			0.00	0.00	0	6,475.0
I2038	On 04/11/2021	Bond Future	117.95857		117.95857		117.93759	117.93759			0.00	0.00	0	7,564.0
I2038	On 03/02/2022	Bond Future	117.57776		117.57776		117.55853	117.55853			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	118.99692		118.99692		118.97939	118.97939			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	118.66235		118.66235		118.63675	118.63675			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	105.49370		105.49370		105.47145	105.47145			0.00	497,930,264.00	4,720	7,557.0
I2046	On 04/11/2021	Bond Future	104.80842		104.80842		104.78944	104.78944			0.00	494,695,742.40	4,720	18,100.0
I2046	On 03/02/2022	Bond Future	106.03792		106.03792		106.02050	106.02050			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	105.45000		105.45000		105.43398	105.43398			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	106.75113		106.75113		106.72786	106.72786			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	107.18304		107.18304		107.16062	107.16062			0.00	0.00	0	5,724.0
I2050	On 04/11/2021	Bond Future	108.35372		108.35372		108.33454	108.33454			0.00	0.00	0	9,927.0
I2050	On 03/02/2022	Bond Future	107.66395		107.66395		107.64634	107.64634			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	108.96364		108.96364		108.94769	108.94769			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	108.30537		108.30537		108.28190	108.28190			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	288.80100		288.80100		288.71600	288.71600			0.00	239,704,830.00	83	2.0
IGOV	On 04/11/2021	Index Future	291.98500		291.98500		291.90900	291.90900			0.00	242,347,550.00	83	475.0
IGOV	On 03/02/2022	Index Future	295.40800		295.40800		295.33600	295.33600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	298.97100		298.97100		298.90300	298.90300			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future	302.62000		302.62000		302.53200	302.53200			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	3.72500	96.27500		3.72500	96.27500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	20/10/2021			Jibar Tradeable Future	3.81000	96.19000		3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.85000	96.15000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.95500	96.04500		3.96500	96.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	4.05000	95.95000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.21000	95.79000		4.22000	95.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.53500	95.46500		4.54500	95.45500			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.75000	95.25000		4.76000	95.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.03500	94.96500		5.03500	94.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.23500	94.76500		5.23500	94.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.42500	94.57500		5.42500	94.57500			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.33987	115.24361		7.30643	115.40214		6.54	0.00	863,174,638.90	7,490	41,937.0
R186	On	04/11/2021			Bond Future	7.52356	116.47389		7.48712	116.63807		6.17	0.00	2,554,854,777.15	21,935	73,938.0
R186	On	04/11/2021	7.77	Put	Bond Future	1,007.90000	1.00790		954.22000	0.95422	1,007.900	6.18	0.38	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	159.68000	0.15968		149.38000	0.14938	159.680	6.72	0.08	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.71163	112.53010		7.67231	112.69808		6.09	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.91299	113.86259		7.87045	114.03445		5.85	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.13480	109.90945		8.09112	110.07595		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	322.03857	322.03857		322.03247	322.03247			0.00	0.00	0	1,029.0
R197	On	04/11/2021			Bond Future	325.55577	325.55577		325.56051	325.56051			0.00	0.00	0	1,267.0
R197	On	03/02/2022			Bond Future	321.22581	321.22581		321.23596	321.23596			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.10365	325.10365		325.11921	325.11921			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	320.79905	320.79905		320.79305	320.79305			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	235.07189	235.07189		235.02487	235.02487			0.00	0.00	0	3,560.0
R202	On	04/11/2021			Bond Future	237.63944	237.63944		237.59956	237.59956			0.00	0.00	0	9,704.0
R202	On	03/02/2022			Bond Future	236.09851	236.09851		236.06235	236.06235			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.94831	238.94831		238.91554	238.91554			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.47921	237.47921		237.43015	237.43015			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	4.98895	107.52987		4.99502	107.52065		1.21	0.00	293,341,485.36	2,728	3,363.0
R2023	On	04/11/2021			Bond Future	5.11976	104.77086		5.12428	104.76508		1.15	0.00	285,814,906.08	2,728	13,768.0
R2023	On	03/02/2022			Bond Future	5.25144	105.97455		5.25535	105.97051		0.99	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.39513	103.31867		5.39812	103.31629		0.89	0.00	0.00	0	0.0

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R2023	On 04/08/2022	Bond Future			5.63796		104.53816		5.65508	104.52870		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			8.88008		95.07137		8.87202	95.11709		10.48	0.00	334,366,008.29	3,517	32,665.0
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	44.81000		0.04481		59.80000	0.05980	44.810	9.76	0.07	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	365.79000		0.36579		413.53000	0.41353	365.790	10.19	0.36	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	479.96000		0.47996		532.59000	0.53259	479.960	10.26	0.43	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	836.64000		0.83664		896.73000	0.89673	836.640	10.41	0.60	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	143.99000		0.14399		158.13000	0.15813	143.990	10.71	0.17	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,180.22000		3.18022		3,230.78000	3.23078	3,180.220	11.29	0.97	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1.47000		0.00147		2.28000	0.00228	1.470	11.86	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	0.03000		0.00003		0.06000	0.00006	0.030	12.52	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.01000		0.00001		0.01000	0.00001	0.010	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			9.06589		96.08632		9.05688	96.13578		10.19	0.00	352,348,535.44	3,667	97,436.0
R2030	On 04/11/2021	Bond Future	8.27	Call	461.49000		0.46149		476.95000	0.47695	461.490	9.42	0.18	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,232.82000		1.23282		1,260.67000	1.26067	1,232.820	9.82	0.37	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,275.98000		1.27598		1,304.34000	1.30434	1,275.980	9.84	0.38	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,416.88000		2.41688		2,455.06000	2.45506	2,416.880	10.16	0.57	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,362.07000		1.36207		1,353.50000	1.35350	1,362.070	10.26	0.37	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,036.92000		5.03692		5,084.26000	5.08426	5,036.920	10.81	0.81	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	69.76000		0.06976		70.40000	0.07040	69.760	12.52	0.03	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	46.66000		0.04666		47.19000	0.04719	46.660	12.52	0.02	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.25793		93.18595		9.24820	93.23757		10.01	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	867.87000		0.86787		885.56000	0.88556	867.870	9.35	0.24	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,657.02000		1.65702		1,683.27000	1.68327	1,657.020	9.59	0.38	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,423.95000		2.42395		2,407.39000	2.40739	2,423.950	9.92	0.46	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,671.94000		3.67194		3,710.72000	3.71072	3,671.940	10.07	0.62	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,555.15000		1.55515		1,544.64000	1.54464	1,555.150	10.19	0.33	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	513.05000		0.51305		510.60000	0.51060	513.050	11.36	0.13	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.45962		94.28964		9.44912	94.34345		9.50	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	729.32000		0.72932		742.98000	0.74298	729.320	8.89	0.19	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,100.33000		1.10033		1,118.48000	1.11848	1,100.330	8.92	0.26	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,811.29000		1.81129		1,836.05000	1.83605	1,811.290	9.15	0.36	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,413.63000		3.41363		3,391.67000	3.39167	3,413.630	9.42	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,112.72000		2.11272		2,098.65000	2.09865	2,112.720	9.80	0.36	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	893.57000		0.89357		888.28000	0.88828	893.570	10.90	0.18	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.67887		91.37918		9.66913	91.42730		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			9.62653		93.93942		9.63866	93.86470		11.51	0.00	333,672,819.84	3,552	11,384.0
R2032	On 04/11/2021	Bond Future			9.82150		90.79781		9.83361	90.72542		11.84	0.00	345,213,273.62	3,802	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	943.22000	0.94322	930.93000	0.93093	943.220	10.98	0.30	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,237.18000	2.23718	2,211.05000	2.21105	2,237.180	11.67	0.52	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	15.16000	0.01516	16.30000	0.01630	15.160	14.84	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.01950	91.84147	10.03186	91.76978		11.22	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	613.85000	0.61385	605.88000	0.60588	613.850	10.12	0.18	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	888.34000	0.88834	877.08000	0.87708	888.340	10.16	0.23	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,727.55000	1.72755	1,707.95000	1.70795	1,727.550	10.57	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,823.65000	1.82365	1,803.20000	1.80320	1,823.650	10.62	0.39	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,543.16000	3.54316	3,590.29000	3.59029	3,543.160	10.83	0.55	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,602.72000	2.60272	2,642.51000	2.64251	2,602.720	11.13	0.45	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,113.42000	2.11342	2,148.58000	2.14858	2,113.420	11.30	0.38	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,908.32000	1.90832	1,941.33000	1.94133	1,908.320	11.38	0.36	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,758.48000	1.75848	1,789.82000	1.78982	1,758.480	11.45	0.33	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,542.28000	1.54228	1,571.04000	1.57104	1,542.280	11.59	0.30	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,155.90000	1.15590	1,179.47000	1.17947	1,155.900	11.96	0.24	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	967.82000	0.96782	988.57000	0.98857	967.820	12.21	0.20	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.22319	88.78254	10.23582	88.71149		11.24	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.43716	89.80811	10.45146	89.73013		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			10.21163	94.24856	10.25899	93.93002		12.75	0.00	157,583,592.32	1,672	48,003.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	226.46000	0.22646	186.77000	0.18677	226.460	11.64	0.23	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	22.80000	0.02280	44.46000	0.04446	22.800	13.41	0.03	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	0.16000	0.00016	0.55000	0.00055	0.160	15.03	0.00	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.40766	90.78059	10.45642	90.46180		13.23	0.00	356,949,279.88	3,932	80,857.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,498.96000	1.49896	1,391.69000	1.39169	1,498.960	12.31	0.38	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,526.30000	1.52630	1,417.67000	1.41767	1,526.300	12.33	0.39	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,847.13000	1.84713	1,723.32000	1.72332	1,847.130	12.52	0.44	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,883.66000	1.88366	2,028.51000	2.02851	1,883.660	13.06	0.41	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,209.20000	3.20920	3,032.66000	3.03266	3,209.200	13.08	0.60	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	948.47000	0.94847	1,037.69000	1.03769	948.470	13.65	0.24	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	797.71000	0.79771	875.84000	0.87584	797.710	13.85	0.21	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	366.24000	0.36624	407.74000	0.40774	366.240	14.89	0.10	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	8.46000	0.00846	10.07000	0.01007	8.460	16.69	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.61004	91.82370	10.66059	91.50273		12.57	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	968.96000	0.96896	902.99000	0.90299	968.960	11.36	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,725.52000	1.72552	1,622.95000	1.62295	1,725.520	11.54	0.35	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,146.26000	2.14626	2,027.13000	2.02713	2,146.260	11.75	0.40	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,405.00000	2.40500	2,276.51000	2.27651	2,405.000	11.87	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,110.52000	3.11052	3,272.31000	3.27231	3,110.520	12.23	0.47	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,145.83000	2.14583	2,271.44000	2.27144	2,145.830	12.60	0.36	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,103.02000	2.10302	2,226.84000	2.22684	2,103.020	12.62	0.35	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,664.56000	1.66456	1,768.99000	1.76899	1,664.560	12.85	0.29	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	1,491.83000	1.49183	1,587.87000	1.58787	1,491.830	12.99	0.27	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	1,071.40000	1.07140	1,145.14000	1.14514	1,071.400	13.48	0.20	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	928.15000	0.92815	993.65000	0.99365	928.150	13.72	0.18	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.80998	88.43291	10.86234	88.10967		12.68	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			11.02190	89.45185	11.07749	89.11862		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			10.48030	85.24354	10.53764	84.85964		14.02	0.00	1,187,783,486.36	13,934	57,745.0		
R2037	On 04/11/2021	Bond Future			10.66880	86.15361	10.72790	85.76844		13.83	0.00	1,220,882,807.31	14,171	118,896.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,882.94000	5.88294	5,587.51000	5.58751	5,882.940	14.56	0.80	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	244.96000	0.24496	279.87000	0.27987	244.960	16.20	0.07	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.86337	82.88889	10.92461	82.50078		13.83	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.06343	83.87086	11.12691	83.47951		13.30	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.27729	80.58295	11.34440	80.18124		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			10.62473	87.23036	10.68705	86.78400		14.56	0.00	569,963,172.24	6,534	31,321.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	3,033.01000	3.03301	2,642.22000	2.64222	3,033.010	14.70	0.94	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	6,272.63000	6.27263	5,828.91000	5.82891	6,272.630	16.43	1.00	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			10.80901	88.16168	10.87332	87.71338		14.37	0.00	576,048,417.12	6,534	82,886.0		
R2040	On 03/02/2022	Bond Future			10.99916	84.66976	11.06583	84.21791		14.41	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.19415	85.67286	11.26330	85.21704		13.83	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future	9.82	Call	849.37000	0.84937	776.59000	0.77659	849.370	12.60	0.17	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	10.57	Call	2,179.22000	2.17922	2,028.29000	2.02829	2,179.220	12.88	0.35	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	13.04	Put	1,004.97000	1.00497	1,080.60000	1.08060	1,004.970	16.08	0.15	0.00	0	1,200.0		
R2040	On 04/08/2022	Bond Future			11.40231	82.15502	11.47531	81.68790		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			10.68364	83.90183	10.75091	83.41318		15.17	0.00	2,545,833,227.69	30,343	27,494.0		
R2044	On 04/11/2021	Bond Future			10.85976	84.79755	10.92922	84.30649		14.95	0.00	2,572,588,071.90	30,338	49,207.0		
R2044	On 03/02/2022	Bond Future			11.04125	81.39215	11.11330	80.89690		15.00	0.00	0.00	0	0.0		
R2044	On 05/05/2022	Bond Future			11.22697	82.35645	11.30172	81.85671		14.40	0.00	0.00	0	0.0		
R2044	On 04/08/2022	Bond Future			11.42490	78.92549	11.50370	78.41412		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			10.61853	87.41943	10.68576	86.91463		14.79	0.00	3,592,239,217.56	41,092	65,616.0		
R2048	On 05/08/2021	Bond Future	10.30	Call	89.40000	0.08940	62.22000	0.06222	89.400	13.75	0.10	0.00	0	1,300.0		
R2048	On 05/08/2021	Bond Future	10.90	Call	2,226.92000	2.22692	1,841.74000	1.84174	2,226.920	14.55	0.86	0.00	0	1,300.0		
R2048	On 04/11/2021	Bond Future			10.79108	83.94163	10.86058	83.43420		15.35	0.00	3,040,030,072.08	36,216	160,726.0		
R2048	On 04/11/2021	Bond Future	10.20	Call	877.63000	0.87763	767.45000	0.76745	877.630	14.04	0.25	0.00	0	1,050.0		
R2048	On 04/11/2021	Bond Future	10.80	Call	2,674.07000	2.67407	2,431.22000	2.43122	2,674.070	15.08	0.52	0.00	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	Open Interest
R2048	On 03/02/2022	Bond Future			10.96847		84.90610		11.04061	84.39436		14.58	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.14244		81.49662		11.21728	80.98014		14.77	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.32558		82.43441		11.40438	81.90614		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			10.20880		72.50711		10.26093	72.20260		14.13	0.00	0.00	0	19,802.0
R209	On 04/11/2021	Bond Future			10.38332		70.14148		10.43691	69.83609		14.62	0.00	8,416,977.60	120	24,598.0
R209	On 04/11/2021	Bond Future	9.50	Call	347.79000		0.34779		310.20000	0.31020	347.790	12.89	0.15	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,374.55000		3.37455		3,586.81000	3.58681	3,374.550	13.87	0.65	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,815.82000		1.81582		1,962.85000	1.96285	1,815.820	14.62	0.44	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	222.41000		0.22241		251.05000	0.25105	222.410	17.51	0.07	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.55929		70.94765		10.61463	70.63994		13.95	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.73847		68.64651		10.79565	68.33632		14.04	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.92442		69.43769		10.98464	69.11907		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			208.58160		208.58160		208.16902	208.16902			0.00	12,514,896.00	60	1,245.0
R210	On 04/11/2021	Bond Future			208.07419		208.07419		207.66413	207.66413			0.00	12,484,451.40	60	1,486.0
R210	On 03/02/2022	Bond Future			210.51505		210.51505		210.10374	210.10374			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.22408		210.22408		209.81125	209.81125			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			212.81776		212.81776		212.38595	212.38595			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			173.19569		173.19569		173.17117	173.17117			0.00	181,855,474.50	1,050	1,387.0
R212	On 04/11/2021	Bond Future			175.08728		175.08728		175.06834	175.06834			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			9.25024		89.03874		9.25723	88.99912		11.11	0.00	11,753,113.68	132	1,729.0
R213	On 04/11/2021	Bond Future			9.43661		86.46040		9.44336	86.42326		11.38	0.00	16,081,634.40	186	8,964.0
R213	On 03/02/2022	Bond Future			9.62892		87.45375		9.63568	87.41769		10.79	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	699.62000		0.69962		696.89000	0.69689	699.620	9.91	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	912.65000		0.91265		908.86000	0.90886	912.650	9.97	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,537.79000		1.53779		1,531.18000	1.53118	1,537.790	10.30	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,687.08000		1.68708		1,679.83000	1.67983	1,687.080	10.37	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,828.31000		2.82831		2,853.41000	2.85341	2,828.310	10.67	0.50	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,379.78000		2.37978		2,402.87000	2.40287	2,379.780	10.80	0.44	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,871.61000		1.87161		1,891.98000	1.89198	1,871.610	10.97	0.37	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	1,611.55000		1.61155		1,630.26000	1.63026	1,611.550	11.12	0.33	0.00	0	200.0
R213	10.17	Put	1,579.39000		1.57939		1,597.89000	1.59789	1,579.390	11.14	0.33	0.00	0	220.0
R213	10.25	Put	1,456.39000		1.45639		1,474.03000	1.47403	1,456.390	11.22	0.31	0.00	0	102.0
R213	10.60	Put	1,029.72000		1.02972		1,043.93000	1.04393	1,029.720	11.65	0.23	0.00	0	430.0
R213	10.67	Put	960.03000		0.96003		973.61000	0.97361	960.030	11.74	0.22	0.00	0	220.0
R213			9.82018		84.95716		9.82696	84.92207		10.73	0.00	0.00	0	0.0
R213			10.02433		85.94025		10.03256	85.89897		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			10.62365		69.20088		10.68583	68.83245		15.05	0.00	10,795,337.28	156	11,376.0
R214			10.79726		66.66286		10.86134	66.29269		15.63	0.00	5,999,657.40	90	16,680.0
R214			10.97542		67.42880		11.04174	67.05554		14.88	0.00	0.00	0	0.0
R214			11.15018		64.94756		11.21878	64.57092		15.04	0.00	0.00	0	0.0
R214			11.33380		65.69481		11.40588	65.30923		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 :												24,685,096,853.50	247,763	1 473 259.0
Grand Total:												24,685,096,853.50	247,763	1 473 259.0