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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2021

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
<b>Derivatives</b>														
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	791.84500		791.84500		790.29400	790.29400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	800.47200		800.47200		798.90800	798.90800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	809.69200		809.69200		808.11200	808.11200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	819.27100		819.27100		817.67400	817.67400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	909.20300		909.20300		908.16400	908.16400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	919.10800		919.10800		918.06200	918.06200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	929.69500		929.69500		928.64000	928.64000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	940.69400		940.69400		939.62800	939.62800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	802.20000		802.20000		802.26200	802.26200			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future	810.94000		810.94000		811.00700	811.00700			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	820.28100		820.28100		820.35100	820.35100			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	829.98600		829.98600		830.05700	830.05700			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	11.04126		79.68995		11.03876	79.70365			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future	11.26965		76.79371		11.26685	76.80861			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.50757		77.69756		11.50451	77.71335			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.74806		74.85852		11.74479	74.87490			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	11.56161		78.58217		11.53834	78.72776			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future	11.77734		75.19093		11.75290	75.33919			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	11.99479		76.07653		11.96920	76.22718			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.22231		72.73709		12.19551	72.88997			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	792.03900		792.03900		792.05100	792.05100			0.00	23,761,170.00	3	985.0
GOVI	On 04/11/2021	GOVI	800.66900		800.66900		800.68400	800.68400			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	809.89100		809.89100		809.90900	809.90900			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	819.47300		819.47300		819.49200	819.49200			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.20624		153.20624		153.00008	153.00008			0.00	26,811,092.00	175	4,808.0
I2025	On 04/11/2021	Bond Future	154.89569		154.89569		154.68925	154.68925			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.14817		155.14817		154.94065	154.94065			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.02089		157.02089		156.81169	156.81169			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	113.79178		113.79178		113.56815	113.56815			0.00	2,844,794.50	25	3,031.0
I2029	On 04/11/2021	Bond Future	113.87780		113.87780		113.65329	113.65329			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	115.21736		115.21736		114.99120	114.99120			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.41779		115.41779		115.18948	115.18948			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	107.41857		107.41857		107.13589	107.13589			0.00	0.00	0	8,979.0
I2033	On 04/11/2021	Bond Future	107.35503		107.35503		107.07069	107.07069			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.61784		108.61784		108.33097	108.33097			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.65990		108.65990		108.37015	108.37015			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	118.84957		118.84957		117.83524	117.83524			0.00	0.00	0	7,723.0
I2038	On 04/11/2021	Bond Future	120.16021		120.16021		119.13618	119.13618			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.80795		119.80795		118.77295	118.77295			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.25438		121.25438		120.20756	120.20756			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	108.39220		108.39220		108.50522	108.50522			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	107.75118		107.75118		107.86674	107.86674			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.01872		109.01872		109.13674	109.13674			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.46461		108.46461		108.58446	108.58446			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	110.41847		110.41847		109.31638	109.31638			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	111.63591		111.63591		110.52319	110.52319			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	110.98758		110.98758		109.86281	109.86281			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	112.32736		112.32736		111.18967	111.18967			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	291.47700		291.47700		290.48300	290.48300			0.00	0.00	0	449.0
IGOV	On 04/11/2021	Index Future	294.72500		294.72500		293.72100	293.72100			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	298.19100		298.19100		297.17600	297.17600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	301.78900		301.78900		300.76200	300.76200			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.71500		96.28500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.85000		96.15000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.89500		96.10500		3.90500	96.09500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.10000		95.90000		4.12000	95.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.15000		95.85000		4.17000	95.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.34500		95.65500		4.35500	95.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.65000		95.35000		4.68000	95.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.05500		94.94500		5.10500	94.89500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.23000		94.77000		5.27500	94.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.60000		94.40000		5.66000	94.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.76000		94.24000		5.81000	94.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.85500		94.14500		5.86500	94.13500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.53434		114.32713		7.58679	114.08154		6.67	0.00	44,930,562.09	393	86,933.0

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			7.72768		115.55974		7.78312	115.31306		6.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,554.52000		1.55452		1,511.88000	1.51188	1,554.520	6.24	0.47	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	348.73000		0.34873		292.12000	0.29212	348.730	6.79	0.15	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.92850		111.60928		7.98741	111.36080		6.12	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.14499		112.93119		8.20789	112.68038		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			321.64534		321.64534		321.51290	321.51290			0.00	3,216,453.40	10	1,117.0
R197	On 04/11/2021	Bond Future			325.19191		325.19191		325.06239	325.06239			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.86769		320.86769		320.73944	320.73944			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.74159		324.74159		324.61339	324.61339			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			235.93815		235.93815		234.04679	234.04679			0.00	0.00	0	9,635.0
R202	On 04/11/2021	Bond Future			238.53979		238.53979		236.63066	236.63066			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			237.01687		237.01687		235.08753	235.08753			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			239.87810		239.87810		237.92652	237.92652			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			5.32633		107.01895		5.36969	106.95354		1.12	0.00	0.00	0	15,368.0
R2023	On 04/11/2021	Bond Future			5.51595		104.26570		5.56687	104.20102		1.14	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.74400		105.46727		5.80686	105.40281		1.09	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			6.04432		102.80572		6.12653	102.74106		1.04	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			8.95538		94.64561		8.98243	94.49326		11.23	0.00	194,875,310.99	2,059	101,865.0
R2030	On 05/08/2021	Bond Future	7.70	Call	4.34000		0.00434		3.80000	0.00380	4.340	10.35	0.01	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	293.36000		0.29336		268.55000	0.26855	293.360	10.76	0.19	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	750.93000		0.75093		697.88000	0.69788	750.930	11.05	0.37	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	863.68000		0.86368		804.94000	0.80494	863.680	11.09	0.41	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,175.99000		1.17599		1,103.19000	1.10319	1,175.990	11.19	0.50	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	735.35000		0.73535		791.47000	0.79147	735.350	11.36	0.35	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,051.15000		3.05115		2,927.48000	2.92748	3,051.150	11.70	0.82	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	121.62000		0.12162		134.32000	0.13432	121.620	12.11	0.08	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	29.08000		0.02908		32.67000	0.03267	29.080	12.62	0.02	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	16.06000		0.01606		18.22000	0.01822	16.060	12.78	0.01	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	13.51	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.14262		95.66642		9.17063	95.51373		10.79	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	601.47000		0.60147		482.21000	0.48221	601.470	10.07	0.20	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,425.98000	1.42598	1,247.41000	1.24741	1,425.980	10.46	0.37	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,509.52000	2.50952	2,298.44000	2.29844	2,509.520	10.76	0.53	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,955.37000	4.95537	4,739.33000	4.73933	4,955.370	11.38	0.76	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	163.98000	0.16398	137.77000	0.13777	163.980	13.07	0.05	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	119.05000	0.11905	97.91000	0.09791	119.050	13.07	0.04	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.33760	92.76466		9.36676	92.61107		10.57	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,018.32000	1.01832	818.22000	0.81822	1,018.320	10.03	0.25	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,822.22000	1.82222	1,552.15000	1.55215	1,822.220	10.33	0.38	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,956.61000	2.95661	2,812.91000	2.81291	2,956.610	10.63	0.48	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,751.25000	3.75125	3,442.58000	3.44258	3,751.250	10.80	0.59	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,034.14000	2.03414	1,870.01000	1.87001	2,034.140	10.96	0.37	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	800.45000	0.80045	670.74000	0.67074	800.450	12.18	0.17	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.54302	93.86367		9.57346	93.70883		9.95	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	822.96000	0.82296	759.77000	0.75977	822.960	9.34	0.19	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,202.85000	1.20285	1,123.32000	1.12332	1,202.850	9.39	0.26	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,901.76000	1.90176	1,767.57000	1.76757	1,901.760	9.61	0.36	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,894.97000	3.89497	3,894.74000	3.89474	3,894.970	9.87	0.53	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,520.30000	2.52030	2,488.62000	2.48862	2,520.300	10.23	0.39	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,157.58000	1.15758	1,099.02000	1.09902	1,157.580	11.32	0.20	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			9.61509	94.00996		9.63684	93.87590		12.62	0.00	178,712,933.96	1,901	120,860.0
R2032	On 04/11/2021	Bond Future			9.80793	90.87903		9.83037	90.74478		12.86	0.00	0.00	0	57.0
R2032	On 04/11/2021	Bond Future	9.33	Call	1,415.11000	1.41511	1,180.35000	1.18035	1,415.110	12.42	0.34	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,752.73000	2.75273	2,499.08000	2.49908	2,752.730	12.93	0.52	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	47.21000	0.04721	37.05000	0.03705	47.210	15.79	0.02	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.00480	91.92683		10.02805	91.79187		12.25	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	945.82000	0.94582	809.28000	0.80928	945.820	11.26	0.22	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,308.70000	1.30870	1,148.42000	1.14842	1,308.700	11.44	0.28	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,254.42000	2.25442	2,060.68000	2.06068	2,254.420	11.90	0.40	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,353.53000	2.35353	2,157.19000	2.15719	2,353.530	11.94	0.41	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,996.60000	3.99660	3,924.58000	3.92458	3,996.600	12.11	0.54	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,053.01000	3.05301	2,970.92000	2.97092	3,053.010	12.36	0.45	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,560.13000	2.56013	2,475.78000	2.47578	2,560.130	12.54	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,354.12000	2.35412	2,269.19000	2.26919	2,354.120	12.65	0.37	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,201.81000	2.20181	2,117.08000	2.11708	2,201.810	12.74	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,978.55000	1.97855	1,894.92000	1.89492	1,978.550	12.91	0.32	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,555.55000	1.55555	1,477.03000	1.47703	1,555.550	13.28	0.26	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,342.09000	1.34209	1,267.24000	1.26724	1,342.090	13.52	0.23	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.20781	88.86916		10.23197	88.73314		12.22	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			10.13964	94.73588		10.13597	94.76082		13.89	0.00	60,062,547.92	634	81,901.0

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 05/08/2021	Bond Future	10.02	Call	1,081.90000	1.08190	1,089.88000	1.08988	1,081.900	13.60	0.42	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	276.13000	0.27613	271.02000	0.27102	276.130	14.73	0.14	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	40.30000	0.04030	41.31000	0.04131	40.300	15.79	0.02	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.33131	91.28307	10.32731	91.30951		14.26	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	2,287.71000	2.28771	2,080.85000	2.08085	2,287.710	14.11	0.44	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,317.51000	2.31751	2,110.84000	2.11084	2,317.510	14.12	0.44	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,658.66000	2.65866	2,456.45000	2.45645	2,658.660	14.24	0.48	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,239.23000	2.23923	2,015.43000	2.01543	2,239.230	14.68	0.39	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	4,069.72000	4.06972	3,872.22000	3.87222	4,069.720	14.71	0.61	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,324.55000	1.32455	1,122.57000	1.12257	1,324.550	15.49	0.26	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,160.04000	1.16004	971.95000	0.97195	1,160.040	15.70	0.23	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	630.32000	0.63032	501.61000	0.50161	630.320	16.69	0.14	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	24.89000	0.02489	18.07000	0.01807	24.890	17.58	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.53003	92.33517	10.52573	92.36278		13.63	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,552.20000	1.55220	1,360.54000	1.36054	1,552.200	12.78	0.29	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,522.46000	2.52246	2,294.59000	2.29459	2,522.460	13.25	0.40	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,977.98000	2.97798	2,751.88000	2.75188	2,977.980	13.42	0.45	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	3,247.75000	3.24775	3,023.82000	3.02382	3,247.750	13.50	0.47	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,466.10000	3.46610	3,223.50000	3.22350	3,466.100	13.76	0.45	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,539.57000	2.53957	2,293.95000	2.29395	2,539.570	14.19	0.35	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,499.00000	2.49900	2,253.64000	2.25364	2,499.000	14.22	0.35	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,077.43000	2.07743	1,837.09000	1.83709	2,077.430	14.55	0.30	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,901.09000	1.90109	1,671.35000	1.67135	1,901.090	14.71	0.28	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,452.56000	1.45256	1,248.68000	1.24868	1,452.560	15.24	0.22	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,292.34000	1.29234	1,102.07000	1.10207	1,292.340	15.47	0.20	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.72667	88.95079	10.72212	88.97920		13.70	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			10.33342	86.23883	10.33488	86.22885		15.26	0.00	8,278,927.68	96	126,319.0	
R2037	On 04/11/2021	Bond Future			10.51492	87.16898	10.51625	87.16012		14.92	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	7,148.38000	7.14838	6,965.80000	6.96580	7,148.380	16.54	0.79	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	411.83000	0.41183	319.18000	0.31918	411.830	18.09	0.09	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.70286	83.91915	10.70412	83.91099		15.00	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.89647	84.91362	10.89771	84.90581		14.39	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			10.48712	88.22891	10.46817	88.36784		15.85	0.00	6,264,252.61	71	85,678.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	4,338.11000	4.33811	4,420.37000	4.42037	4,338.110	16.91	0.84	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	7,349.23000	7.34923	7,474.40000	7.47440	7,349.230	17.99	0.96	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	19.20	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.66480	89.18055	10.64496	89.32221		15.51	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			10.84871	85.70362	10.82797	85.84770		15.63	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	Options Inter
R2040	On	05/05/2022			Bond Future	11.03764	86.71927		11.01599	86.86565		14.98	0.00	0.00	0	0.0
R2040	On	05/05/2022	9.82	Call	Bond Future	1,452.58000	1.45258		1,465.63000	1.46563	1,452.580	13.90	0.24	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	3,228.34000	3.22834		3,162.27000	3.16227	3,228.340	14.60	0.42	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	1,276.05000	1.27605		1,171.98000	1.17198	1,276.050	17.86	0.16	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	10.55953	84.81602		10.53524	84.99689		16.56	0.00	2,290,032.54	27	62,494.0
R2044	On	04/11/2021			Bond Future	10.72963	85.73086		10.70426	85.91486		16.20	0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future	10.90547	82.33936		10.87899	82.52624		16.32	0.00	0.00	0	0.0
R2044	On	05/05/2022			Bond Future	11.08573	83.31516		11.05813	83.50475		15.65	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	10.48630	88.42804		10.45645	88.65866		16.22	0.00	0.00	0	171,055.0
R2048	On	05/08/2021	10.30	Call	Bond Future	970.09000	0.97009		1,049.97000	1.04997	970.090	15.90	0.37	0.00	0	1,300.0
R2048	On	05/08/2021	10.90	Call	Bond Future	3,638.10000	3.63810		3,817.82000	3.81782	3,638.100	16.96	0.78	0.00	0	1,300.0
R2048	On	04/11/2021			Bond Future	10.65247	84.97021		10.62131	85.20453		16.68	0.00	0.00	0	0.0
R2048	On	04/11/2021	9.60	Call	Bond Future	490.31000	0.49031		484.40000	0.48440	490.310	14.86	0.14	0.00	0	1,200.0
R2048	On	04/11/2021	10.30	Call	Bond Future	1,984.39000	1.98439		1,907.59000	1.90759	1,984.390	16.01	0.38	0.00	0	1,200.0
R2048	On	03/02/2022			Bond Future	10.82380	85.94966		10.79129	86.18741		15.95	0.00	0.00	0	0.0
R2048	On	05/05/2022			Bond Future	10.99201	82.55278		10.95816	82.79380		16.10	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	10.07205	73.31492		10.06763	73.34125		15.38	0.00	10,997,238.00	150	28,694.0
R209	On	04/11/2021			Bond Future	10.24035	70.96561		10.23561	70.99317		15.75	0.00	0.00	0	4,785.0
R209	On	04/11/2021	9.50	Call	Bond Future	824.13000	0.82413		729.54000	0.72954	824.130	14.59	0.24	0.00	0	6,000.0
R209	On	04/11/2021	10.00	Put	Bond Future	3,303.42000	3.30342		3,148.81000	3.14881	3,303.420	15.45	0.57	0.00	0	3,100.0
R209	On	04/11/2021	10.50	Put	Bond Future	1,901.76000	1.90176		1,755.81000	1.75581	1,901.760	16.05	0.39	0.00	0	9,400.0
R209	On	04/11/2021	12.00	Put	Bond Future	337.64000	0.33764		287.92000	0.28792	337.640	18.96	0.09	0.00	0	9,000.0
R209	On	03/02/2022			Bond Future	10.41067	71.78376		10.40564	71.81231		15.11	0.00	0.00	0	0.0
R209	On	05/05/2022			Bond Future	10.58433	69.49274		10.57905	69.52199		15.16	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	208.97100	208.97100		208.85692	208.85692			0.00	0.00	0	1,486.0
R210	On	04/11/2021			Bond Future	208.49148	208.49148		208.37902	208.37902			0.00	0.00	0	0.0
R210	On	03/02/2022			Bond Future	210.94413	210.94413		210.83206	210.83206			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	210.65533	210.65533		210.54303	210.54303			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	172.90975	172.90975	172.76821	172.76821			0.00	0.00	0	2,457.0
R212	On 04/11/2021			Bond Future	174.81652	174.81652	174.67574	174.67574			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	9.31793	88.65606	9.33438	88.56339		12.13	0.00	0.00	0	9,084.0
R213	On 04/11/2021			Bond Future	9.50540	86.08292	9.52232	85.99041		12.24	0.00	0.00	0	0.0
R213	On 03/02/2022			Bond Future	9.70011	87.07501	9.71761	86.98224		11.61	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	878.31000	0.87831	767.39000	0.76739	878.310	10.77	0.22	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	Bond Future	1,106.46000	1.10646	981.38000	0.98138	1,106.460	10.84	0.26	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	Bond Future	1,736.11000	1.73611	1,588.13000	1.58813	1,736.110	11.15	0.36	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	Bond Future	1,883.14000	1.88314	1,731.39000	1.73139	1,883.140	11.21	0.38	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	Bond Future	3,374.94000	3.37494	3,302.66000	3.30266	3,374.940	11.49	0.52	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	Bond Future	2,905.84000	2.90584	2,827.28000	2.82728	2,905.840	11.62	0.47	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	Bond Future	2,359.87000	2.35987	2,278.59000	2.27859	2,359.870	11.78	0.40	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	Bond Future	2,073.64000	2.07364	1,993.86000	1.99386	2,073.640	11.92	0.36	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	Bond Future	2,037.81000	2.03781	1,958.36000	1.95836	2,037.810	11.94	0.36	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	Bond Future	1,900.12000	1.90012	1,821.89000	1.82189	1,900.120	12.02	0.34	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	Bond Future	1,406.98000	1.40698	1,335.11000	1.33511	1,406.980	12.43	0.27	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	Bond Future	1,324.04000	1.32404	1,253.94000	1.25394	1,324.040	12.52	0.25	0.00	0	220.0
R213	On 05/05/2022			Bond Future	9.89438	84.57417	9.91254	84.48078		11.42	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	10.47654	70.08554	10.45181	70.23608		16.40	0.00	0.00	0	17,880.0
R214	On 04/11/2021			Bond Future	10.64357	67.56428	10.61779	67.71739		16.87	0.00	0.00	0	0.0
R214	On 03/02/2022			Bond Future	10.81550	68.34302	10.78865	68.49850		16.17	0.00	0.00	0	0.0
R214	On 05/05/2022			Bond Future	10.98433	65.87280	10.95644	66.03046		16.29	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
<b>Total for Derivatives :</b>												<b>563,045,315.69</b>	<b>5,544</b>	<b>1 139 037.0</b>
<b>Grand Total:</b>												<b>563,045,315.69</b>	<b>5,544</b>	<b>1 139 037.0</b>