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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2021

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	788.48400		788.48400		789.38700	789.38700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	797.02900		797.02900		797.94600	797.94600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	806.18400		806.18400		807.11300	807.11300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	815.70600		815.70600		816.64800	816.64800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	903.52300		903.52300		904.11000	904.11000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	913.31500		913.31500		913.91300	913.91300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	923.80600		923.80600		924.41300	924.41300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	934.71700		934.71700		935.33300	935.33300			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	793.11700		793.11700		793.87700	793.87700			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future	801.71300		801.71300		802.48500	802.48500			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	810.92100		810.92100		811.70500	811.70500			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		820.49900	820.49900		821.29300	821.29300			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		11.26619	78.47132		11.24888	78.56414			0.00	27,464,962.00	350	0.0
ES33	On 04/11/2021	Bond Future		11.50475	75.55732		11.48651	75.65224			0.00	26,445,062.00	350	350.0
ES33	On 03/02/2022	Bond Future		11.75331	76.44411		11.73413	76.54089			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.00466	73.58852		11.98457	73.68685			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		11.80785	77.06945		11.80024	77.11545			0.00	368,314,901.55	4,779	0.0
ES42	On 04/11/2021	Bond Future		12.03498	73.65720		12.02684	73.70485			0.00	352,007,758.80	4,779	4,779.0
ES42	On 03/02/2022	Bond Future		12.26400	74.52231		12.25537	74.57129			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.50391	71.16273		12.49482	71.21266			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		783.33800	783.33800		784.07000	784.07000			0.00	0.00	0	980.0
GOVI	On 04/11/2021	GOVI		791.82800	791.82800		792.57200	792.57200			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		800.92300	800.92300		801.67700	801.67700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		810.38300	810.38300		811.14800	811.14800			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.37929	153.37929		153.19951	153.19951			0.00	161,355,013.08	1,052	4,073.0
I2025	On 04/11/2021	Bond Future		155.06200	155.06200		154.88248	154.88248			0.00	163,125,224.00	1,052	838.0
I2025	On 03/02/2022	Bond Future		155.31139	155.31139		155.13073	155.13073			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.18317	157.18317		157.00111	157.00111			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		113.77768	113.77768		113.99431	113.99431			0.00	150,869,203.68	1,326	2,437.0
I2029	On 04/11/2021	Bond Future		113.85724	113.85724		114.07780	114.07780			0.00	150,974,700.24	1,326	757.0
I2029	On 03/02/2022	Bond Future		115.19288	115.19288		115.41707	115.41707			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.39096	115.39096		115.61801	115.61801			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	107.72382		107.72382		107.57043	107.57043			0.00	1,576,214,934.24	14,632	2,357.0
I2033	On 04/11/2021	Bond Future	107.65763		107.65763		107.50408	107.50408			0.00	1,575,246,442.16	14,632	8,010.0
I2033	On 03/02/2022	Bond Future	108.92045		108.92045		108.76606	108.76606			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.96421		108.96421		108.80804	108.80804			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	119.02940		119.02940		118.95129	118.95129			0.00	341,733,407.40	2,871	7,535.0
I2038	On 04/11/2021	Bond Future	120.33537		120.33537		120.25795	120.25795			0.00	345,482,847.27	2,871	2,683.0
I2038	On 03/02/2022	Bond Future	119.98136		119.98136		119.90360	119.90360			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.42749		121.42749		121.34950	121.34950			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	108.64516		108.64516		108.94164	108.94164			0.00	68,989,676.60	635	17,463.0
I2046	On 04/11/2021	Bond Future	108.00070		108.00070		108.30193	108.30193			0.00	68,580,444.50	635	635.0
I2046	On 03/02/2022	Bond Future	109.26781		109.26781		109.57361	109.57361			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.71487		108.71487		109.02416	109.02416			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	109.75535		109.75535		110.71868	110.71868			0.00	162,986,694.75	1,485	10,116.0
I2050	On 04/11/2021	Bond Future	110.95929		110.95929		111.93493	111.93493			0.00	164,774,545.65	1,485	1,485.0
I2050	On 03/02/2022	Bond Future	110.29962		110.29962		111.28726	111.28726			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.62920		111.62920		112.62914	112.62914			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	291.52700		291.52700		291.95900	291.95900			0.00	0.00	0	459.0
IGOV	On 04/11/2021	Index Future	294.75900		294.75900		295.19700	295.19700			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	298.21600		298.21600		298.66000	298.66000			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	301.80900		301.80900		302.25900	302.25900			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.70500		96.29500		3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.82000		96.18000		3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.87500		96.12500		3.86500	96.13500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.09000		95.91000		4.07000	95.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.14000		95.86000		4.11000	95.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.36500		95.63500		4.31500	95.68500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.69000		95.31000		4.63000	95.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.09500		94.90500		5.04500	94.95500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.29500		94.70500		5.21500	94.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.66000		94.34000		5.61000	94.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.84000		94.16000		5.76000	94.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.84500		94.15500		5.88500	94.11500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.64154		113.82589		7.61775	113.93689		6.44	0.00	70,799,703.58	622	87,548.0

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			7.84316		115.04669		7.81748	115.16052		6.03	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,711.32000		1.71132		1,710.15000	1.71015	1,711.320	6.04	0.53	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	366.08000		0.36608		383.62000	0.38362	366.080	6.59	0.16	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			8.05260		111.08664		8.02495	111.20282		5.96	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.27837		112.40019		8.24861	112.51839		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			321.55089		321.55089		321.96093	321.96093			0.00	308,367,303.51	959	1,110.0
R197	On 04/11/2021	Bond Future			325.07842		325.07842		325.49755	325.49755			0.00	308,824,499.00	950	950.0
R197	On 03/02/2022	Bond Future			320.74337		320.74337		321.16870	321.16870			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.60963		324.60963		325.04186	325.04186			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			236.13665		236.13665		235.75626	235.75626			0.00	412,294,590.90	1,746	9,315.0
R202	On 04/11/2021	Bond Future			238.72721		238.72721		238.34589	238.34589			0.00	416,817,708.66	1,746	1,625.0
R202	On 03/02/2022	Bond Future			237.19942		237.19942		236.81498	236.81498			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.05834		240.05834		239.67056	239.67056			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			5.22961		107.16507		5.22498	107.17207		1.20	0.00	0.00	0	15,246.0
R2023	On 04/11/2021	Bond Future			5.40452		104.40742		5.39773	104.41607		1.17	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.60781		105.60716		5.59835	105.61688		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.86722		102.94523		5.85399	102.95567		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			9.04110		94.16391		9.03788	94.18195		10.18	0.00	60,924,049.77	647	100,361.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.12000		0.00012		0.69000	0.00069	0.120	9.36	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	87.99000		0.08799		148.01000	0.14801	87.990	9.60	0.09	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	368.65000		0.36865		478.31000	0.47831	368.650	9.96	0.27	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	452.13000		0.45213		568.35000	0.56835	452.130	10.01	0.31	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	702.94000		0.70294		829.45000	0.82945	702.940	10.13	0.42	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	678.79000		0.67879		784.33000	0.78433	678.790	10.35	0.39	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,496.48000		2.49648		2,583.17000	2.58317	2,496.480	10.81	0.82	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	72.58000		0.07258		106.24000	0.10624	72.580	11.28	0.06	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	11.28000		0.01128		20.35000	0.02035	11.280	11.84	0.01	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	5.14000		0.00514		10.17000	0.01017	5.140	12.00	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	12.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.23316		95.17403		9.22953	95.19371		9.80	0.00	6,567,008.07	69	159.0
R2030	On 04/11/2021	Bond Future	8.27	Call	337.43000		0.33743		476.56000	0.47656	337.430	9.04	0.14	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	998.23000	0.99823		1,204.40000	1.20440	998.230	9.46	0.32	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	1,976.58000	1.97658		2,205.61000	2.20561	1,976.580	9.77	0.50	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,365.30000	4.36530		4,552.49000	4.55249	4,365.300	10.42	0.75	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	115.66000	0.11566		169.70000	0.16970	115.660	12.11	0.04	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	80.03000	0.08003		122.52000	0.12252	80.030	12.11	0.03	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.43299	92.26344		9.42902	92.28423		9.66	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	660.17000	0.66017		872.73000	0.87273	660.170	9.01	0.20	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,321.35000	1.32135		1,608.86000	1.60886	1,321.350	9.25	0.33	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,864.39000	2.86439		3,150.95000	3.15095	2,864.390	9.58	0.51	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,119.74000	3.11974		3,431.96000	3.43196	3,119.740	9.72	0.57	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,880.39000	1.88039		2,173.43000	2.17343	1,880.390	9.85	0.38	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	645.83000	0.64583		852.26000	0.85226	645.830	11.00	0.16	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.64332	93.35470		9.63905	93.37630		9.18	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	540.42000	0.54042		711.97000	0.71197	540.420	8.55	0.15	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	843.08000	0.84308		1,056.50000	1.05650	843.080	8.58	0.21	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,412.36000	1.41236		1,702.99000	1.70299	1,412.360	8.68	0.31	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,830.12000	3.83012		4,125.16000	4.12516	3,830.120	8.96	0.56	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,378.10000	2.37810		2,681.20000	2.68120	2,378.100	9.29	0.41	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	986.43000	0.98643		1,231.94000	1.23194	986.430	10.30	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			9.73653	93.26482		9.72809	93.31634		11.11	0.00	8,393,833.80	90	122,112.0	
R2032	On 04/11/2021	Bond Future			9.93530	90.12060		9.92627	90.17409		11.33	0.00	0.00	0	57.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	783.90000	0.78390		1,132.04000	1.13204	783.900	10.49	0.26	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,940.61000	1.94061		2,331.58000	2.33158	1,940.610	11.16	0.47	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	24.12000	0.02412		50.26000	0.05026	24.120	14.28	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.13811	91.15669		10.12855	91.21163		10.79	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	490.69000	0.49069		768.38000	0.76838	490.690	9.72	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	723.86000	0.72386		1,085.25000	1.08525	723.860	9.75	0.20	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,466.88000	1.46688		1,935.56000	1.93556	1,466.880	10.15	0.33	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,553.81000	1.55381		2,026.08000	2.02608	1,553.810	10.20	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,915.54000	3.91554		4,344.07000	4.34407	3,915.540	10.41	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,903.23000	2.90323		3,334.33000	3.33433	2,903.230	10.70	0.48	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,371.29000	2.37129		2,802.64000	2.80264	2,371.290	10.87	0.42	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,147.55000	2.14755		2,579.34000	2.57934	2,147.550	10.95	0.39	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,983.52000	1.98352		2,413.80000	2.41380	1,983.520	11.02	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,745.86000	1.74586		2,170.29000	2.17029	1,745.860	11.16	0.33	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,317.32000	1.31732		1,707.52000	1.70752	1,317.320	11.53	0.26	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,107.17000	1.10717		1,473.07000	1.47307	1,107.170	11.77	0.23	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.34722	88.08814		10.33715	88.14424		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			10.33688	93.40964		10.32343	93.49919		12.29	0.00	0.00	0	81,434.0	

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	346.98000		0.34698		512.09000	0.51209	346.980	11.92	0.22	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	290.02000		0.29002		371.58000	0.37158	290.020	13.45	0.17	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	27.99000		0.02799		45.40000	0.04540	27.990	14.74	0.02	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.53719		89.93732		10.52299	90.02921		12.64	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,304.39000		1.30439		1,711.73000	1.71173	1,304.390	12.15	0.34	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,328.15000		1.32815		1,736.77000	1.73677	1,328.150	12.17	0.34	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,608.37000		1.60837		2,025.89000	2.02589	1,608.370	12.33	0.39	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,342.26000		2.34226		2,695.62000	2.69562	2,342.260	12.75	0.46	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,817.51000		2.81751		3,264.02000	3.26402	2,817.510	12.77	0.55	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,277.44000		1.27744		1,610.17000	1.61017	1,277.440	13.48	0.29	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,098.40000		1.09840		1,411.90000	1.41190	1,098.400	13.72	0.26	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	543.34000		0.54334		767.59000	0.76759	543.340	14.74	0.14	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	14.72000		0.01472		30.45000	0.03045	14.720	16.09	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.74493		90.97096		10.73001	91.06469		12.07	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	780.89000		0.78089		1,174.40000	1.17440	780.890	10.96	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,498.77000		1.49877		1,996.56000	1.99656	1,498.770	11.39	0.31	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,876.01000		1.87601		2,393.01000	2.39301	1,876.010	11.59	0.36	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,105.97000		2.10597		2,630.12000	2.63012	2,105.970	11.69	0.39	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,568.74000		3.56874		4,013.60000	4.01360	3,568.740	11.98	0.51	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,506.50000		2.50650		2,966.16000	2.96616	2,506.500	12.34	0.40	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,460.80000		2.46080		2,919.76000	2.91976	2,460.800	12.36	0.39	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,988.14000		1.98814		2,435.35000	2.43535	1,988.140	12.67	0.33	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,799.50000		1.79950		2,231.68000	2.23168	1,799.500	12.84	0.31	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,321.86000		1.32186		1,709.85000	1.70985	1,321.860	13.36	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,156.39000		1.15639		1,522.27000	1.52227	1,156.390	13.60	0.21	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.95061		87.56864		10.93498	87.66409		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			10.58600		84.53787		10.56762	84.65995		13.53	0.00	0.00	0	125,260.0
R2037	On 04/11/2021	Bond Future			10.77787		85.44482		10.75859	85.56946		13.24	0.00	42,722,410.00	500	500.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,442.93000		5.44293		5,859.24000	5.85924	5,442.930	14.49	0.76	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	370.76000		0.37076		540.89000	0.54089	370.760	16.11	0.10	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.97679		82.17222		10.95660	82.29911		13.31	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.18163		83.14440		11.16055	83.27325		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			10.72991		86.47912		10.72151	86.53874		14.03	0.00	0.00	0	85,691.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,652.33000		2.65233		2,865.41000	2.86541	2,652.330	14.77	0.77	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,591.75000		5.59175		5,696.91000	5.69691	5,591.750	16.40	0.95	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			10.91760		87.40685		10.90868	87.46846		13.74	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.11210		83.90656		11.10269	83.96973		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	Options Inter
R2040	On 05/05/2022	Bond Future			11.31186		84.89929		11.30199	84.96371		13.32	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	730.23000		0.73023		1,045.51000	1.04551	730.230	12.37	0.16	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,949.84000		1.94984		2,507.11000	2.50711	1,949.840	12.71	0.33	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,181.20000		1.18120		1,546.66000	1.54666	1,181.200	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			10.79788		83.07482		10.78920	83.13717		14.62	0.00	333,545,402.30	4,015	66,878.0
R2044	On 04/11/2021	Bond Future			10.97778		83.96608		10.96859	84.03032		14.31	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.16401		80.55137		11.15432	80.61720		14.42	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.35489		81.50442		11.34473	81.57153		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			10.72077		86.65386		10.71665	86.68448		14.29	0.00	0.00	0	171,110.0
R2048	On 05/08/2021	Bond Future	10.30	Call	207.54000		0.20754		348.30000	0.34830	207.540	13.68	0.14	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,001.54000		2.00154		2,229.84000	2.22984	2,001.540	14.67	0.67	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.89678		83.17207		10.89231	83.20436		14.71	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	181.00000		0.18100		261.07000	0.26107	181.000	13.75	0.07	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	950.62000		0.95062		1,315.80000	1.31580	950.620	13.77	0.26	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			11.07848		84.12799		11.07372	84.16139		14.05	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.25707		80.70792		11.25204	80.74224		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			10.30109		71.96928		10.28185	72.08092		13.63	0.00	0.00	0	28,703.0
R209	On 04/11/2021	Bond Future			10.47832		69.60141		10.45821	69.71524		13.98	0.00	0.00	0	4,785.0
R209	On 04/11/2021	Bond Future	9.50	Call	295.50000		0.29550		519.53000	0.51953	295.500	12.38	0.13	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,768.66000		3.76866		4,007.81000	4.00781	3,768.660	13.27	0.69	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,096.78000		2.09678		2,373.31000	2.37331	2,096.780	13.98	0.48	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	290.94000		0.29094		430.51000	0.43051	290.940	16.87	0.09	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.65775		70.40153		10.63677	70.51738		13.40	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.84080		68.09280		10.81897	68.21039		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			209.23353		209.23353		209.11917	209.11917			0.00	126,377,052.12	604	1,305.0
R210	On 04/11/2021	Bond Future			208.74522		208.74522		208.63251	208.63251			0.00	126,082,112.88	604	423.0
R210	On 03/02/2022	Bond Future			211.19411		211.19411		211.08194	211.08194			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.90468		210.90468		210.79110	210.79110			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	173.07500	173.07500		173.05756	173.05756			0.00	0.00	0	2,457.0
R212		On 04/11/2021	Bond Future	174.97382	174.97382		174.95870	174.95870			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	9.42473	88.05673		9.41605	88.10524		10.77	0.00	0.00	0	9,022.0
R213		On 04/11/2021	Bond Future	9.61753	85.47225		9.60825	85.52257		10.92	0.00	0.00	0	0.0
R213		On 03/02/2022	Bond Future	9.81766	86.45441		9.80782	86.50614		10.42	0.00	0.00	0	0.0
R213	8.63	Call	Bond Future	513.01000	0.51301		730.17000	0.73017	513.010	9.57	0.16	0.00	0	200.0
R213	8.80	Call	Bond Future	682.65000	0.68265		931.78000	0.93178	682.650	9.63	0.20	0.00	0	102.0
R213	9.15	Call	Bond Future	1,200.51000	1.20051		1,500.64000	1.50064	1,200.510	9.95	0.30	0.00	0	220.0
R213	9.22	Call	Bond Future	1,327.40000	1.32740		1,635.32000	1.63532	1,327.400	10.01	0.33	0.00	0	430.0
R213	9.58	Put	Bond Future	3,353.12000	3.35312		3,634.11000	3.63411	3,353.120	10.30	0.56	0.00	0	200.0
R213	9.76	Put	Bond Future	2,847.20000	2.84720		3,135.65000	3.13565	2,847.200	10.43	0.50	0.00	0	102.0
R213	10.00	Put	Bond Future	2,268.37000	2.26837		2,553.06000	2.55306	2,268.370	10.60	0.43	0.00	0	430.0
R213	10.15	Put	Bond Future	1,967.65000	1.96765		2,245.68000	2.24568	1,967.650	10.75	0.39	0.00	0	200.0
R213	10.17	Put	Bond Future	1,930.28000	1.93028		2,207.14000	2.20714	1,930.280	10.77	0.38	0.00	0	220.0
R213	10.25	Put	Bond Future	1,786.91000	1.78691		2,058.93000	2.05893	1,786.910	10.85	0.36	0.00	0	102.0
R213	10.60	Put	Bond Future	1,282.77000	1.28277		1,525.41000	1.52541	1,282.770	11.28	0.27	0.00	0	430.0
R213	10.67	Put	Bond Future	1,199.52000	1.19952		1,435.47000	1.43547	1,199.520	11.37	0.26	0.00	0	220.0
R213		On 05/05/2022	Bond Future	10.01731	83.94459		10.00695	83.99741		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	10.72593	68.59655		10.71678	68.65026		14.50	0.00	0.00	0	17,880.0
R214		On 04/11/2021	Bond Future	10.90272	66.05540		10.89305	66.11073		14.94	0.00	0.00	0	0.0
R214		On 03/02/2022	Bond Future	11.08489	66.81450		11.07473	66.87113		14.30	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.26393	64.32494		11.25333	64.38255		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 :												7,926,281,492.51	66,812	1 149 996.0
Grand Total:												7,926,281,492.51	66,812	1 149 996.0