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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2021

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	794.16000		794.16000		793.59700	793.59700			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	802.76700		802.76700		802.20200	802.20200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	812.00900		812.00900		811.43900	811.43900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	821.63100		821.63100		821.05700	821.05700			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	906.57800		906.57800		906.59100	906.59100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	916.40300		916.40300		916.42100	916.42100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	926.95200		926.95200		926.97300	926.97300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	937.93700		937.93700		937.96000	937.96000			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	792.83500		792.83500		793.49100	793.49100			0.00	0.00	0	103.0
ALBI	On 04/11/2021	Index Future	801.42800		801.42800		802.09500	802.09500			0.00	0.00	0	114.0
ALBI	On 03/02/2022	Index Future	810.65400		810.65400		811.33000	811.33000			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	820.26000		820.26000		820.94700	820.94700			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	11.32813		78.14050		11.31606	78.20480			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.56930		75.22279		11.55649	75.28901			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.82028		76.10760		11.80677	76.17532			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.07394		73.25084		12.05975	73.31983			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	11.87586		76.66047		11.85832	76.76559			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.10598		73.24374		12.08745	73.35127			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.33778		74.10592		12.31831	74.21541			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.58055		70.74417		12.56011	70.85539			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	783.26000		783.26000		783.89500	783.89500			0.00	0.00	0	700.0
GOVI	On 04/11/2021	GOVI	791.74900		791.74900		792.39500	792.39500			0.00	0.00	0	284.0
GOVI	On 03/02/2022	GOVI	800.86300		800.86300		801.52000	801.52000			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	810.35400		810.35400		811.02000	811.02000			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.34951		153.34951		153.53379	153.53379			0.00	0.00	0	4,073.0
I2025	On 04/11/2021	Bond Future	155.03187		155.03187		155.22055	155.22055			0.00	0.00	0	1,347.0
I2025	On 03/02/2022	Bond Future	155.28588		155.28588		155.47710	155.47710			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.16349		157.16349		157.35787	157.35787			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	113.52770		113.52770		113.78260	113.78260			0.00	0.00	0	2,437.0
I2029	On 04/11/2021	Bond Future	113.60387		113.60387		113.86398	113.86398			0.00	0.00	0	2,601.0
I2029	On 03/02/2022	Bond Future	114.93942		114.93942		115.20372	115.20372			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.14030		115.14030		115.40700	115.40700			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	107.67460	107.67460		108.09468	108.09468			0.00	0.00	0	2,357.0
I2033		On 04/11/2021	Bond Future	107.60792	107.60792		108.03431	108.03431			0.00	0.00	0	8,477.0
I2033		On 03/02/2022	Bond Future	108.87292	108.87292		109.30531	109.30531			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future	108.92140	108.92140		109.35841	109.35841			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	117.81212	117.81212		118.51134	118.51134			0.00	0.00	0	7,535.0
I2038		On 04/11/2021	Bond Future	119.10458	119.10458		119.81326	119.81326			0.00	0.00	0	4,999.0
I2038		On 03/02/2022	Bond Future	118.74032	118.74032		119.45711	119.45711			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	120.17622	120.17622		120.90229	120.90229			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	107.17742	107.17742		108.19142	108.19142			0.00	0.00	0	17,463.0
I2046		On 04/11/2021	Bond Future	106.51576	106.51576		107.54377	107.54377			0.00	0.00	0	7,824.0
I2046		On 03/02/2022	Bond Future	107.76820	107.76820		108.80921	108.80921			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	107.20340	107.20340		108.25532	108.25532			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	108.49301	108.49301		109.64427	109.64427			0.00	23,434,490.16	216	10,116.0
I2050		On 04/11/2021	Bond Future	109.68330	109.68330		110.84884	110.84884			0.00	0.00	0	4,437.0
I2050		On 03/02/2022	Bond Future	109.01213	109.01213		110.19153	110.19153			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	110.33049	110.33049		111.52481	111.52481			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	290.26900	290.26900		291.49000	291.49000			0.00	0.00	0	459.0
IGOV		On 04/11/2021	Index Future	293.48700	293.48700		294.72300	294.72300			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future	296.93600	296.93600		298.18900	298.18900			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	300.52600	300.52600		301.79300	301.79300			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.68300	96.31700		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.81000	96.19000		3.79000	96.21000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.86500	96.13500		3.82500	96.17500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	4.02000	95.98000		3.98000	96.02000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future	4.08000	95.92000		4.03000	95.97000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.23500	95.76500		4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.51000	95.49000		4.46000	95.54000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.81500	95.18500		4.84500	95.15500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	5.02500	94.97500		5.03000	94.97000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.31500	94.68500		5.35000	94.65000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.51500	94.48500		5.54500	94.45500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	5.69000	94.31000		5.64500	94.35500			0.00	0.00	0	0.0
R186		On 05/08/2021	Bond Future	7.46413	114.65694		7.48573	114.55535		6.53	0.00	229,313.88	2	75,373.0

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			7.65444		115.88667		7.67702	115.78575		6.14	0.00	231,773.34	2	41,572.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,283.92000		1.28392		1,308.69000	1.30869	1,283.920	6.15	0.44	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	235.39000		0.23539		238.64000	0.23864	235.390	6.69	0.11	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.85056		111.93910		7.87439	111.83813		6.04	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.06102		113.26716		8.08636	113.16564		5.69	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			321.86307		321.86307		321.72934	321.72934			0.00	0.00	0	1,110.0
R197	On 04/11/2021	Bond Future			325.39425		325.39425		325.26397	325.26397			0.00	0.00	0	1,189.0
R197	On 03/02/2022	Bond Future			321.07082		321.07082		320.94130	320.94130			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.95385		324.95385		324.82454	324.82454			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			235.80484		235.80484		236.33279	236.33279			0.00	0.00	0	9,315.0
R202	On 04/11/2021	Bond Future			238.39184		238.39184		238.92925	238.92925			0.00	0.00	0	3,802.0
R202	On 03/02/2022	Bond Future			236.86607		236.86607		237.41180	237.41180			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			239.73023		239.73023		240.28383	240.28383			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			5.17994		107.24022		5.22184	107.17682		1.24	0.00	0.00	0	13,521.0
R2023	On 04/11/2021	Bond Future			5.34493		104.48333		5.39393	104.42091		1.20	0.00	0.00	0	3,370.0
R2023	On 03/02/2022	Bond Future			5.53065		105.68654		5.59102	105.62442		1.02	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.76036		103.02957		5.83921	102.96733		0.91	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			8.96911		94.56824		8.97565	94.53142		10.38	0.00	0.00	0	59,750.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.02000		0.00002		0.02000	0.00002	0.020	9.52	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	65.53000		0.06553		68.40000	0.06840	65.530	9.71	0.08	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	355.88000		0.35588		356.93000	0.35693	355.880	10.11	0.29	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	449.51000		0.44951		448.75000	0.44875	449.510	10.17	0.35	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	736.88000		0.73688		730.26000	0.73026	736.880	10.32	0.48	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	399.17000		0.39917		417.11000	0.41711	399.170	10.60	0.30	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,762.74000		2.76274		2,730.41000	2.73041	2,762.740	11.14	0.90	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	21.11000		0.02111		21.75000	0.02175	21.110	11.68	0.02	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	1.78000		0.00178		1.76000	0.00176	1.780	12.30	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.63000		0.00063		0.60000	0.00060	0.630	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			9.15801		95.58249		9.16457	95.54674		10.05	0.00	0.00	0	74,496.0
R2030	On 04/11/2021	Bond Future	8.27	Call	392.39000		0.39239		362.47000	0.36247	392.390	9.28	0.16	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,120.80000	1.12080		1,071.60000	1.07160	1,120.800	9.70	0.35	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,171.78000	2.17178		2,111.52000	2.11152	2,171.780	10.02	0.53	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,664.50000	4.66450		4,604.78000	4.60478	4,664.500	10.68	0.78	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	93.67000	0.09367		86.81000	0.08681	93.670	12.37	0.04	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	63.92000	0.06392		58.69000	0.05869	63.920	12.37	0.03	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.35388	92.67887		9.36058	92.64359		9.86	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	769.67000	0.76967		711.52000	0.71152	769.670	9.29	0.22	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,513.82000	1.51382		1,414.97000	1.41497	1,513.820	9.61	0.36	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,705.60000	2.70560		2,634.94000	2.63494	2,705.600	9.92	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,416.29000	3.41629		3,300.36000	3.30036	3,416.290	10.11	0.59	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,791.31000	1.79131		1,701.92000	1.70192	1,791.310	10.27	0.36	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	632.66000	0.63266		563.01000	0.56301	632.660	11.50	0.15	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.55973	93.77863		9.56664	93.74349		9.26	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	605.05000	0.60505		583.34000	0.58334	605.050	8.64	0.16	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	932.12000	0.93212		906.90000	0.90690	932.120	8.66	0.23	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,585.98000	1.58598		1,510.68000	1.51068	1,585.980	8.91	0.34	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,635.29000	3.63529		3,584.75000	3.58475	3,635.290	9.18	0.54	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,260.39000	2.26039		2,193.72000	2.19372	2,260.390	9.56	0.39	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	960.93000	0.96093		888.87000	0.88887	960.930	10.67	0.19	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			9.70572	93.45309		9.70235	93.47371		11.37	0.00	1,550,199,856.92	16,588	34,915.0	
R2032	On 04/11/2021	Bond Future			9.90321	90.31087		9.89945	90.33320		11.66	0.00	1,445,696,406.96	16,008	98,485.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	828.08000	0.82808		793.11000	0.79311	828.080	10.79	0.27	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,023.25000	2.02325		1,981.54000	1.98154	2,023.250	11.48	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	21.00000	0.02100		17.78000	0.01778	21.000	14.63	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.10427	91.35134		10.10019	91.37485		11.06	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	539.16000	0.53916		500.51000	0.50051	539.160	10.01	0.16	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	814.45000	0.81445		740.46000	0.74046	814.450	10.19	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,621.72000	1.62172		1,503.20000	1.50320	1,621.720	10.69	0.35	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,710.68000	1.71068		1,592.31000	1.59231	1,710.680	10.73	0.36	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,884.89000	3.88489		3,746.91000	3.74691	3,884.890	10.91	0.58	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,885.36000	2.88536		2,755.96000	2.75596	2,885.360	11.17	0.47	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,371.74000	2.37174		2,238.44000	2.23844	2,371.740	11.37	0.41	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,159.92000	2.15992		2,021.63000	2.02163	2,159.920	11.48	0.38	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,004.29000	2.00429		1,863.07000	1.86307	2,004.290	11.58	0.36	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,777.38000	1.77738		1,634.01000	1.63401	1,777.380	11.75	0.33	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,356.23000	1.35623		1,223.32000	1.22332	1,356.230	12.14	0.26	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,147.61000	1.14761		1,023.23000	1.02323	1,147.610	12.40	0.23	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.31127	88.28865		10.30692	88.31296		10.95	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			10.39661	93.01352		10.39340	93.03474		12.63	0.00	418,932,894.08	4,504	79,530.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/08/2021	Bond Future	10.02	Call	140.50000	0.14050		171.14000	0.17114	140.500	11.64	0.13	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	213.00000	0.21300		239.08000	0.23908	213.000	13.25	0.16	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	11.56000	0.01156		13.18000	0.01318	11.560	14.91	0.01	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.59932	89.53691		10.59576	89.55979		13.05	0.00	431,926,053.84	4,824	47,300.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,175.53000	1.17553		1,124.24000	1.12424	1,175.530	12.55	0.31	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,197.58000	1.19758		1,146.07000	1.14607	1,197.580	12.57	0.32	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,458.57000	1.45857		1,405.07000	1.40507	1,458.570	12.73	0.36	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,531.62000	2.53162		2,452.42000	2.45242	2,531.620	13.17	0.49	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,603.30000	2.60330		2,547.06000	2.54706	2,603.300	13.19	0.52	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,396.70000	1.39670		1,327.06000	1.32706	1,396.700	13.92	0.31	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,202.86000	1.20286		1,137.44000	1.13744	1,202.860	14.15	0.28	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	597.81000	0.59781		552.48000	0.55248	597.810	15.19	0.15	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	16.58000	0.01658		13.41000	0.01341	16.580	16.55	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.80931	90.56815		10.80546	90.59216		12.42	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	727.27000	0.72727		680.34000	0.68034	727.270	11.28	0.18	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,406.82000	1.40682		1,343.81000	1.34381	1,406.820	11.73	0.30	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,766.34000	1.76634		1,698.42000	1.69842	1,766.340	11.93	0.35	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,985.24000	1.98524		1,915.96000	1.91596	1,985.240	12.03	0.38	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,814.41000	3.81441		3,718.12000	3.71812	3,814.410	12.33	0.53	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,705.32000	2.70532		2,612.34000	2.61234	2,705.320	12.69	0.42	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,657.39000	2.65739		2,564.56000	2.56456	2,657.390	12.72	0.41	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,159.42000	2.15942		2,070.09000	2.07009	2,159.420	13.03	0.35	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,958.85000	1.95885		1,872.30000	1.87230	1,958.850	13.20	0.32	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,448.07000	1.44807		1,371.35000	1.37135	1,448.070	13.73	0.25	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,270.34000	1.27034		1,197.76000	1.19776	1,270.340	13.98	0.22	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.01707	87.16450		11.01297	87.18935		12.38	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			10.65491	84.08252		10.64143	84.17131		13.88	0.00	3,637,998,392.84	43,267	77,476.0	
R2037	On 04/11/2021	Bond Future			10.84948	84.98431		10.83527	85.07539		13.64	0.00	3,677,016,140.77	43,267	90,937.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,092.73000	5.09273		5,106.70000	5.10670	5,092.730	14.92	0.74	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	412.47000	0.41247		371.61000	0.37161	412.470	16.57	0.11	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.05097	81.70849		11.03606	81.80138		13.67	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.25830	82.67832		11.24271	82.77277		12.99	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			10.80418	85.95480		10.78048	86.12157		14.36	0.00	1,786,054,789.20	20,779	46,641.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	2,112.30000	2.11230		2,237.24000	2.23724	2,112.300	15.27	0.75	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,046.28000	5.04628		5,203.57000	5.20357	5,046.280	17.16	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	20.70	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.99479	86.87665		10.96997	87.04656		14.13	0.00	1,805,209,910.35	20,779	52,796.0	
R2040	On 03/02/2022	Bond Future			11.19213	83.37232		11.16617	83.54502		14.19	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 05/05/2022	Bond Future			11.39465		84.36198		11.36756	84.53718		13.47	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	639.28000		0.63928		653.65000	0.65365	639.280	12.45	0.14	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,767.18000		1.76718		1,799.26000	1.79926	1,767.180	12.82	0.31	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,280.82000		1.28082		1,211.71000	1.21171	1,280.820	16.23	0.18	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			10.86777		82.57558		10.83372	82.81817		14.94	0.00	63,996,074.50	775	48,741.0
R2044	On 04/11/2021	Bond Future			11.05043		83.46120		11.01487	83.70767		14.69	0.00	62,095,132.80	744	22,653.0
R2044	On 03/02/2022	Bond Future			11.23933		80.04270		11.20220	80.29278		14.75	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.43282		80.99278		11.39409	81.24636		13.99	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			10.80250		86.05066		10.76826	86.30243		14.59	0.00	0.00	0	98,939.0
R2048	On 05/08/2021	Bond Future	10.30	Call	65.62000		0.06562		88.55000	0.08855	65.620	13.92	0.06	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,436.85000		1.43685		1,601.61000	1.60161	1,436.850	15.06	0.61	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.98177		82.56239		10.94598	82.81815		15.09	0.00	0.00	0	116,011.0
R2048	On 04/11/2021	Bond Future	9.60	Call	138.84000		0.13884		139.02000	0.13902	138.840	14.10	0.05	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	790.19000		0.79019		810.04000	0.81004	790.190	14.13	0.23	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			11.16672		83.51329		11.12932	83.77281		14.36	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.34843		80.08908		11.30943	80.35221		14.38	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			10.36756		71.58554		10.35352	71.66634		13.98	0.00	0.00	0	26,637.0
R209	On 04/11/2021	Bond Future			10.54721		69.21350		10.53246	69.29629		14.42	0.00	0.00	0	6,851.0
R209	On 04/11/2021	Bond Future	9.50	Call	249.13000		0.24913		234.29000	0.23429	249.130	12.78	0.11	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	4,039.73000		4.03973		3,935.22000	3.93522	4,039.730	13.69	0.72	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,284.65000		2.28465		2,187.42000	2.18742	2,284.650	14.42	0.50	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	324.39000		0.32439		290.13000	0.29013	324.390	17.36	0.10	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.72886		70.01093		10.71344	70.09536		13.77	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.91407		67.70025		10.89800	67.78607		13.70	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			209.05864		209.05864		209.19634	209.19634			0.00	0.00	0	1,305.0
R210	On 04/11/2021	Bond Future			208.56664		208.56664		208.71098	208.71098			0.00	0.00	0	1,434.0
R210	On 03/02/2022	Bond Future			211.01880		211.01880		211.16679	211.16679			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.73863		210.73863		210.88602	210.88602			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		173.16378	173.16378		173.14467	173.14467			0.00	0.00	0	2,457.0
R212	On 04/11/2021	Bond Future		175.06354	175.06354		175.04688	175.04688			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		9.36425	88.39546		9.37573	88.33103		11.01	0.00	0.00	0	9,022.0
R213	On 04/11/2021	Bond Future		9.55455	85.81454		9.56625	85.75082		11.21	0.00	31,751,379.80	370	650.0
R213	On 03/02/2022	Bond Future		9.75154	86.80276		9.76358	86.73919		10.64	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	577.84000	0.57784	537.41000	0.53741	577.840	9.77	0.18	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	762.13000	0.76213	715.27000	0.71527	762.130	9.83	0.22	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,319.19000	1.31919	1,255.28000	1.25528	1,319.190	10.16	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,454.19000	1.45419	1,387.26000	1.38726	1,454.190	10.23	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,171.61000	3.17161	3,156.96000	3.15696	3,171.610	10.52	0.54	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,685.28000	2.68528	2,666.59000	2.66659	2,685.280	10.65	0.48	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,133.16000	2.13316	2,108.90000	2.10890	2,133.160	10.83	0.41	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,846.39000	1.84639	1,821.07000	1.82107	1,846.390	10.98	0.37	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,810.81000	1.81081	1,785.39000	1.78539	1,810.810	11.00	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,674.41000	1.67441	1,648.73000	1.64873	1,674.410	11.08	0.34	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,196.58000	1.19658	1,171.49000	1.17149	1,196.580	11.51	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,117.91000	1.11791	1,093.19000	1.09319	1,117.910	11.60	0.24	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.94770	84.30034		9.96017	84.23647		10.47	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		10.79750	68.17881		10.77841	68.28983		14.84	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future		10.97695	65.63314		10.95696	65.74642		15.35	0.00	0.00	0	1,764.0
R214	On 03/02/2022	Bond Future		11.16168	66.38907		11.14080	66.50431		14.65	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future		11.34315	63.89696		11.32142	64.01390		14.63	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>14,934,772,609.44</b>	<b>172,125</b>	<b>1 397 371.0</b>
<b>Grand Total:</b>												<b>14,934,772,609.44</b>	<b>172,125</b>	<b>1 397 371.0</b>