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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2021

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	792.57500		792.57500		791.84500	791.84500			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	801.20700		801.20700		800.47200	800.47200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	810.43300		810.43300		809.69200	809.69200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	820.02000		820.02000		819.27100	819.27100			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	909.70600		909.70600		909.20300	909.20300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	919.61400		919.61400		919.10800	919.10800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	930.20400		930.20400		929.69500	929.69500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	941.20700		941.20700		940.69400	940.69400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	801.32200		801.32200		802.20000	802.20000			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future	810.04900		810.04900		810.94000	810.94000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	819.37700		819.37700		820.28100	820.28100			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		829.06900	829.06900		829.98600	829.98600			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		11.07417	79.50994		11.04126	79.68995			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.30399	76.61134		11.26965	76.79371			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.54343	77.51280		11.50757	77.69756			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.78548	74.67140		11.74806	74.85852			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		11.60482	78.31305		11.56161	78.58217			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.82246	74.91848		11.77734	75.19093			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.04188	75.80066		11.99479	76.07653			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.27152	72.45778		12.22231	72.73709			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		791.25100	791.25100		792.03900	792.03900			0.00	0.00	0	985.0
GOVI	On 04/11/2021	GOVI		799.86800	799.86800		800.66900	800.66900			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		809.07900	809.07900		809.89100	809.89100			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		818.65000	818.65000		819.47300	819.47300			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.17911	153.17911		153.20624	153.20624			0.00	0.00	0	4,808.0
I2025	On 04/11/2021	Bond Future		154.86753	154.86753		154.89569	154.89569			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.11924	155.11924		155.14817	155.14817			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		156.99134	156.99134		157.02089	157.02089			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		113.89303	113.89303		113.79178	113.79178			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		113.97969	113.97969		113.87780	113.87780			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.32010	115.32010		115.21736	115.21736			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.52163	115.52163		115.41779	115.41779			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	107.60305		107.60305		107.41857	107.41857			0.00	0.00	0	8,979.0
I2033	On 04/11/2021	Bond Future	107.54109		107.54109		107.35503	107.35503			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	108.80567		108.80567		108.61784	108.61784			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	108.84981		108.84981		108.65990	108.65990			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	118.87557		118.87557		118.84957	118.84957			0.00	0.00	0	7,723.0
I2038	On 04/11/2021	Bond Future	120.18584		120.18584		120.16021	120.16021			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	119.83367		119.83367		119.80795	119.80795			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.28016		121.28016		121.25438	121.25438			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	108.41562		108.41562		108.39220	108.39220			0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	107.77414		107.77414		107.75118	107.75118			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	109.04174		109.04174		109.01872	109.01872			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.48784		108.48784		108.46461	108.46461			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	110.44200		110.44200		110.41847	110.41847			0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	111.65936		111.65936		111.63591	111.63591			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	111.01092		111.01092		110.98758	110.98758			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	112.35081		112.35081		112.32736	112.32736			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	291.55700		291.55700		291.47700	291.47700			0.00	29,155,700.00	10	459.0
IGOV	On 04/11/2021	Index Future	294.80400		294.80400		294.72500	294.72500			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	298.27100		298.27100		298.19100	298.19100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	301.86900		301.86900		301.78900	301.78900			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	3.82000		96.18000		3.85000	96.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.86000		96.14000		3.89500	96.10500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.06000		95.94000		4.10000	95.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.10000		95.90000		4.15000	95.85000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.28500		95.71500		4.34500	95.65500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.61000		95.39000		4.65000	95.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.97500		95.02500		5.05500	94.94500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.16500		94.83500		5.23000	94.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.53000		94.47000		5.60000	94.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.70500		94.29500		5.76000	94.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.76500		94.23500		5.85500	94.14500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.51181		114.43283		7.53434	114.32713		6.67	0.00	22,886,566.00	200	87,133.0

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			7.70383		115.66607		7.72768	115.55974		6.23	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,497.73000		1.49773		1,554.52000	1.55452	1,497.730	6.24	0.46	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	329.09000		0.32909		348.73000	0.34873	329.090	6.79	0.14	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.90313		111.71650		7.92850	111.60928		6.12	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.11789		113.03948		8.14499	112.93119		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			321.68946		321.68946		321.64534	321.64534			0.00	0.00	0	1,117.0
R197	On 04/11/2021	Bond Future			325.23508		325.23508		325.19191	325.19191			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.91047		320.91047		320.86769	320.86769			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.78432		324.78432		324.74159	324.74159			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			235.98722		235.98722		235.93815	235.93815			0.00	0.00	0	9,635.0
R202	On 04/11/2021	Bond Future			238.58814		238.58814		238.53979	238.53979			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			237.06517		237.06517		237.01687	237.01687			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			239.92651		239.92651		239.87810	239.87810			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			5.22407		107.17345		5.32633	107.01895		1.12	0.00	0.00	0	15,368.0
R2023	On 04/11/2021	Bond Future			5.39356		104.42138		5.51595	104.26570		1.14	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.59102		105.62442		5.74400	105.46727		1.09	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.84274		102.96454		6.04432	102.80572		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			8.93792		94.74411		8.95538	94.64561		11.23	0.00	2,652,835.08	28	101,865.0
R2030	On 05/08/2021	Bond Future	7.70	Call	4.14000		0.00414		4.34000	0.00434	4.140	10.35	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	298.59000		0.29859		293.36000	0.29336	298.590	10.76	0.19	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	768.80000		0.76880		750.93000	0.75093	768.800	11.05	0.39	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	884.68000		0.88468		863.68000	0.86368	884.680	11.09	0.42	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,205.38000		1.20538		1,175.99000	1.17599	1,205.380	11.19	0.52	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	681.85000		0.68185		735.35000	0.73535	681.850	11.36	0.34	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	3,118.23000		3.11823		3,051.15000	3.05115	3,118.230	11.70	0.83	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	105.81000		0.10581		121.62000	0.12162	105.810	12.11	0.07	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	24.01000		0.02401		29.08000	0.02908	24.010	12.62	0.02	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	12.98000		0.01298		16.06000	0.01606	12.980	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			9.12448		95.76547		9.14262	95.66642		10.79	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	615.02000		0.61502		601.47000	0.60147	615.020	10.07	0.20	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,454.06000		1.45406	1,425.98000	1.42598	1,454.060	10.46	0.38	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,552.89000		2.55289	2,509.52000	2.50952	2,552.890	10.76	0.54	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	5,022.30000		5.02230	4,955.37000	4.95537	5,022.300	11.38	0.76	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	155.70000		0.15570	163.98000	0.16398	155.700	13.07	0.05	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	112.64000		0.11264	119.05000	0.11905	112.640	13.07	0.04	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.31866		92.86459	9.33760	92.76466		10.57	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,038.17000		1.03817	1,018.32000	1.01832	1,038.170	10.03	0.25	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,853.50000		1.85350	1,822.22000	1.82222	1,853.500	10.33	0.38	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,901.78000		2.90178	2,956.61000	2.95661	2,901.780	10.63	0.48	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,803.24000		3.80324	3,751.25000	3.75125	3,803.240	10.80	0.59	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,990.93000		1.99093	2,034.14000	2.03414	1,990.930	10.96	0.36	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	778.79000		0.77879	800.45000	0.80045	778.790	12.18	0.16	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.52321		93.96463	9.54302	93.86367		9.95	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	839.05000		0.83905	822.96000	0.82296	839.050	9.34	0.20	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,224.91000		1.22491	1,202.85000	1.20285	1,224.910	9.39	0.26	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,933.03000		1.93303	1,901.76000	1.90176	1,933.030	9.61	0.36	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,836.27000		3.83627	3,894.97000	3.89497	3,836.270	9.87	0.52	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,475.75000		2.47575	2,520.30000	2.52030	2,475.750	10.23	0.38	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,132.73000		1.13273	1,157.58000	1.15758	1,132.730	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			9.61291		94.02342	9.61509	94.00996		12.62	0.00	0.00	0	120,860.0	
R2032	On 04/11/2021	Bond Future			9.80574		90.89214	9.80793	90.87903		12.86	0.00	0.00	0	57.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,409.67000		1.40967	1,415.11000	1.41511	1,409.670	12.42	0.34	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,748.38000		2.74838	2,752.73000	2.75273	2,748.380	12.93	0.52	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	45.67000		0.04567	47.21000	0.04721	45.670	15.79	0.02	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.00256		91.93985	10.00480	91.92683		12.25	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	943.16000		0.94316	945.82000	0.94582	943.160	11.26	0.22	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,305.95000		1.30595	1,308.70000	1.30870	1,305.950	11.44	0.28	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,252.00000		2.25200	2,254.42000	2.25442	2,252.000	11.90	0.40	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,351.19000		2.35119	2,353.53000	2.35353	2,351.190	11.94	0.41	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,981.66000		3.98166	3,996.60000	3.99660	3,981.660	12.11	0.53	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,039.12000		3.03912	3,053.01000	3.05301	3,039.120	12.36	0.44	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,547.05000		2.54705	2,560.13000	2.56013	2,547.050	12.54	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,341.45000		2.34145	2,354.12000	2.35412	2,341.450	12.65	0.37	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,189.47000		2.18947	2,201.81000	2.20181	2,189.470	12.74	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,966.74000		1.96674	1,978.55000	1.97855	1,966.740	12.91	0.32	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,544.96000		1.54496	1,555.55000	1.55555	1,544.960	13.28	0.26	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,332.26000		1.33226	1,342.09000	1.34209	1,332.260	13.52	0.23	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.20550		88.88218	10.20781	88.86916		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			10.16279		94.57876	10.13964	94.73588		13.89	0.00	158,041,107.96	1,671	81,593.0	

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	993.07000		0.99307	1,081.90000	1.08190	993.070	13.60	0.40	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	282.80000		0.28280	276.13000	0.27613	282.800	14.73	0.14	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	39.95000		0.03995	40.30000	0.04030	39.950	15.79	0.03	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.35545		91.12376	10.33131	91.28307		14.26	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	2,206.67000		2.20667	2,287.71000	2.28771	2,206.670	14.11	0.43	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	2,235.86000		2.23586	2,317.51000	2.31751	2,235.860	14.12	0.43	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	2,570.44000		2.57044	2,658.66000	2.65866	2,570.440	14.24	0.47	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,290.06000		2.29006	2,239.23000	2.23923	2,290.060	14.68	0.40	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,960.25000		3.96025	4,069.72000	4.06972	3,960.250	14.71	0.61	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,355.22000		1.35522	1,324.55000	1.32455	1,355.220	15.49	0.26	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,186.83000		1.18683	1,160.04000	1.16004	1,186.830	15.70	0.24	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	644.28000		0.64428	630.32000	0.63032	644.280	16.69	0.14	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	25.32000		0.02532	24.89000	0.02489	25.320	17.58	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.55520		92.17381	10.53003	92.33517		13.63	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,498.71000		1.49871	1,552.20000	1.55220	1,498.710	12.78	0.28	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,449.67000		2.44967	2,522.46000	2.52246	2,449.670	13.25	0.39	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,897.64000		2.89764	2,977.98000	2.97798	2,897.640	13.42	0.44	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	3,163.26000		3.16326	3,247.75000	3.24775	3,163.260	13.50	0.46	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,529.78000		3.52978	3,466.10000	3.46610	3,529.780	13.76	0.45	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,588.42000		2.58842	2,539.57000	2.53957	2,588.420	14.19	0.36	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,547.14000		2.54714	2,499.00000	2.49900	2,547.140	14.22	0.36	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,118.01000		2.11801	2,077.43000	2.07743	2,118.010	14.55	0.31	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,938.41000		1.93841	1,901.09000	1.90109	1,938.410	14.71	0.29	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,481.22000		1.48122	1,452.56000	1.45256	1,481.220	15.24	0.23	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,317.80000		1.31780	1,292.34000	1.29234	1,317.800	15.47	0.20	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.75289		88.78733	10.72667	88.95079		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			10.37174		85.97750	10.33342	86.23883		15.26	0.00	41,183,222.50	479	125,840.0	
R2037	On 04/11/2021	Bond Future			10.55474		86.90448	10.51492	87.16898		14.92	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,929.74000		6.92974	7,148.38000	7.14838	6,929.740	16.54	0.78	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	430.69000		0.43069	411.83000	0.41183	430.690	18.09	0.10	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.74431		83.65128	10.70286	83.91915		15.00	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.93959		84.64243	10.89647	84.91362		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			10.53055		87.91183	10.48712	88.22891		15.85	0.00	2,373,619.41	27	85,651.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	4,056.04000		4.05604	4,338.11000	4.33811	4,056.040	16.91	0.82	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	7,038.99000		7.03899	7,349.23000	7.34923	7,038.990	17.99	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	19.20	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.70993		88.85966	10.66480	89.18055		15.51	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			10.89568		85.37872	10.84871	85.70362		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			11.08649		86.39045		11.03764	86.71927		14.98	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,369.92000		1.36992		1,452.58000	1.45258	1,369.920	13.90	0.23	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,085.86000		3.08586		3,228.34000	3.22834	3,085.860	14.60	0.41	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,323.71000		1.32371		1,276.05000	1.27605	1,323.710	17.86	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			10.60304		84.49364		10.55953	84.81602		16.56	0.00	0.00	0	62,494.0
R2044	On 04/11/2021	Bond Future			10.77485		85.40455		10.72963	85.73086		16.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.95253		82.00899		10.90547	82.33936		16.32	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.13467		82.98080		11.08573	83.31516		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			10.52998		88.09253		10.48630	88.42804		16.22	0.00	0.00	0	171,055.0
R2048	On 05/08/2021	Bond Future	10.30	Call	827.62000		0.82762		970.09000	0.97009	827.620	15.90	0.33	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,357.97000		3.35797		3,638.10000	3.63810	3,357.970	16.96	0.76	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.69789		84.63070		10.65247	84.97021		16.68	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	438.79000		0.43879		490.31000	0.49031	438.790	14.86	0.13	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	1,844.93000		1.84493		1,984.39000	1.98439	1,844.930	16.01	0.37	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.87110		85.60590		10.82380	85.94966		15.95	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.04119		82.20481		10.99201	82.55278		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			10.10554		73.11587		10.07205	73.31492		15.38	0.00	0.00	0	28,694.0
R209	On 04/11/2021	Bond Future			10.27509		70.76409		10.24035	70.96561		15.75	0.00	0.00	0	4,785.0
R209	On 04/11/2021	Bond Future	9.50	Call	768.41000		0.76841		824.13000	0.82413	768.410	14.59	0.23	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,409.54000		3.40954		3,303.42000	3.30342	3,409.540	15.45	0.58	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,971.27000		1.97127		1,901.76000	1.90176	1,971.270	16.05	0.40	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	350.86000		0.35086		337.64000	0.33764	350.860	18.96	0.09	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.44671		71.57969		10.41067	71.78376		15.11	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.62172		69.28611		10.58433	69.49274		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			209.00900		209.00900		208.97100	208.97100			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			208.52894		208.52894		208.49148	208.49148			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			210.98145		210.98145		210.94413	210.94413			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.69278		210.69278		210.65533	210.65533			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	172.96436	172.96436	172.90975	172.90975				0.00	0.00	0	2,457.0	
R212	On 04/11/2021	Bond Future	174.87096	174.87096	174.81652	174.81652				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	9.31583	88.66789	9.31793	88.65606			12.13	0.00	0.00	0	9,084.0	
R213	On 04/11/2021	Bond Future	9.50328	86.09453	9.50540	86.08292			12.24	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	9.69795	87.08647	9.70011	87.07501			11.61	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	875.82000	0.87582	878.31000	0.87831	875.820	10.77	0.22	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,103.91000	1.10391	1,106.46000	1.10646	1,103.910	10.84	0.26	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,733.69000	1.73369	1,736.11000	1.73611	1,733.690	11.15	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,880.79000	1.88079	1,883.14000	1.88314	1,880.790	11.21	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,361.84000	3.36184	3,374.94000	3.37494	3,361.840	11.49	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,893.25000	2.89325	2,905.84000	2.90584	2,893.250	11.62	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,348.11000	2.34811	2,359.87000	2.35987	2,348.110	11.78	0.40	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,062.43000	2.06243	2,073.64000	2.07364	2,062.430	11.92	0.36	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,026.68000	2.02668	2,037.81000	2.03781	2,026.680	11.94	0.36	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,889.30000	1.88930	1,900.12000	1.90012	1,889.300	12.02	0.34	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,397.50000	1.39750	1,406.98000	1.40698	1,397.500	12.43	0.27	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,314.85000	1.31485	1,324.04000	1.32404	1,314.850	12.52	0.25	0.00	0	220.0
R213	On 05/05/2022	Bond Future	9.89216	84.58559	9.89438	84.57417			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	10.52017	69.82125	10.47654	70.08554			16.40	0.00	0.00	0	17,880.0	
R214	On 04/11/2021	Bond Future	10.68883	67.29681	10.64357	67.56428			16.87	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future	10.86250	68.07224	10.81550	68.34302			16.17	0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future	11.03308	65.59866	10.98433	65.87280			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>256,293,050.95</b>	<b>2,415</b>	<b>1 138 433.0</b>	
<b>Grand Total:</b>											<b>256,293,050.95</b>	<b>2,415</b>	<b>1 138 433.0</b>	