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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2021

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	790.18800		790.18800		788.48400	788.48400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	798.74800		798.74800		797.02900	797.02900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	807.92000		807.92000		806.18400	806.18400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	817.46100		817.46100		815.70600	815.70600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	906.34700		906.34700		903.52300	903.52300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	916.16600		916.16600		913.31500	913.31500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	926.68600		926.68600		923.80600	923.80600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	937.62900		937.62900		934.71700	934.71700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	795.06700		795.06700		793.11700	793.11700			0.00	969,981,740.00	122	103.0
ALBI	On 04/11/2021	Index Future	803.68000		803.68000		801.71300	801.71300			0.00	916,195,200.00	114	114.0
ALBI	On 03/02/2022	Index Future	812.90900		812.90900		810.92100	810.92100			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	822.50900		822.50900	820.49900	820.49900				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	11.23827		78.62111	11.26619	78.47132				0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.47574		75.70836	11.50475	75.55732				0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.72309		76.59667	11.75331	76.44411				0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.97316		73.74278	12.00466	73.58852				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	11.77502		77.26823	11.80785	77.06945				0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.00077		73.85782	12.03498	73.65720				0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.22833		74.72508	12.26400	74.52231				0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.46665		71.36774	12.50391	71.16273				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	785.29300		785.29300	783.33800	783.33800				0.00	0.00	0	980.0
GOVI	On 04/11/2021	GOVI	793.80000		793.80000	791.82800	791.82800				0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	802.91500		802.91500	800.92300	800.92300				0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	812.39700		812.39700	810.38300	810.38300				0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.40445		153.40445	153.37929	153.37929				0.00	12,272,356.00	80	4,073.0
I2025	On 04/11/2021	Bond Future	155.08672		155.08672	155.06200	155.06200				0.00	0.00	0	838.0
I2025	On 03/02/2022	Bond Future	155.33596		155.33596	155.31139	155.31139				0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.20770		157.20770	157.18317	157.18317				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	114.03884		114.03884	113.77768	113.77768				0.00	0.00	0	2,437.0
I2029	On 04/11/2021	Bond Future	114.12069		114.12069	113.85724	113.85724				0.00	0.00	0	757.0
I2029	On 03/02/2022	Bond Future	115.45910		115.45910	115.19288	115.19288				0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.66020		115.66020	115.39096	115.39096				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	108.13645		108.13645		107.72382	107.72382			0.00	0.00	0	2,357.0
I2033	On 04/11/2021	Bond Future	108.07430		108.07430		107.65763	107.65763			0.00	0.00	0	8,010.0
I2033	On 03/02/2022	Bond Future	109.34162		109.34162		108.92045	108.92045			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.39019		109.39019		108.96421	108.96421			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	119.05544		119.05544		119.02940	119.02940			0.00	0.00	0	7,535.0
I2038	On 04/11/2021	Bond Future	120.36105		120.36105		120.33537	120.33537			0.00	0.00	0	2,683.0
I2038	On 03/02/2022	Bond Future	120.00697		120.00697		119.98136	119.98136			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.45331		121.45331		121.42749	121.42749			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	109.03527		109.03527		108.64516	108.64516			0.00	0.00	0	17,463.0
I2046	On 04/11/2021	Bond Future	108.39458		108.39458		108.00070	108.00070			0.00	0.00	0	635.0
I2046	On 03/02/2022	Bond Future	109.66596		109.66596		109.26781	109.26781			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	109.11763		109.11763		108.71487	108.71487			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	109.77890		109.77890		109.75535	109.75535			0.00	0.00	0	10,116.0
I2050	On 04/11/2021	Bond Future	110.98276		110.98276		110.95929	110.95929			0.00	0.00	0	1,485.0
I2050	On 03/02/2022	Bond Future	110.32298		110.32298		110.29962	110.29962			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.65244		111.65244		111.62920	111.62920			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	291.78700		291.78700		291.52700	291.52700			0.00	0.00	0	459.0
IGOV	On 04/11/2021	Index Future	295.02000		295.02000		294.75900	294.75900			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	298.47900		298.47900		298.21600	298.21600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	302.07500		302.07500		301.80900	301.80900			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	3.86500		96.13500		3.87500	96.12500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	4.06000		95.94000		4.09000	95.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	4.11000		95.89000		4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.30500		95.69500		4.36500	95.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.61000		95.39000		4.69000	95.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.00500		94.99500		5.09500	94.90500			0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.18500		94.81500		5.29500	94.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.58000		94.42000		5.66000	94.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.73500		94.26500		5.84000	94.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	5.80500		94.19500		5.84500	94.15500			0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.58856		114.07326		7.64154	113.82589		6.44	0.00	3,706,810,583.70	32,495	75,374.0

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			7.78692	115.29618		7.84316	115.04669		6.03	0.00	3,745,972,888.20	32,490	20,321.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,576.26000	1.57626		1,711.32000	1.71132	1,576.260	6.04	0.50	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	323.17000	0.32317		366.08000	0.36608	323.170	6.59	0.15	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.99268	111.33860		8.05260	111.08664		5.96	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.21428	112.65494		8.27837	112.40019		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			321.59553	321.59553		321.55089	321.55089			0.00	0.00	0	1,110.0
R197	On 04/11/2021	Bond Future			325.12200	325.12200		325.07842	325.07842			0.00	0.00	0	950.0
R197	On 03/02/2022	Bond Future			320.78650	320.78650		320.74337	320.74337			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.65273	324.65273		324.60963	324.60963			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			236.18579	236.18579		236.13665	236.13665			0.00	0.00	0	9,315.0
R202	On 04/11/2021	Bond Future			238.77563	238.77563		238.72721	238.72721			0.00	0.00	0	1,625.0
R202	On 03/02/2022	Bond Future			237.24777	237.24777		237.19942	237.19942			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.10682	240.10682		240.05834	240.05834			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			5.20683	107.19953		5.22961	107.16507		1.20	0.00	184,919,189.25	1,725	13,521.0
R2023	On 04/11/2021	Bond Future			5.37758	104.44173		5.40452	104.40742		1.17	0.00	180,161,984.25	1,725	1,725.0
R2023	On 03/02/2022	Bond Future			5.57439	105.64153		5.60781	105.60716		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.82339	102.97981		5.86722	102.94523		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			8.98826	94.46047		9.04110	94.16391		10.18	0.00	5,805,162,644.32	61,456	59,425.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.15000	0.00015		0.12000	0.00012	0.150	9.36	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	107.63000	0.10763		87.99000	0.08799	107.630	9.60	0.10	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	435.34000	0.43534		368.65000	0.36865	435.340	9.96	0.31	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	530.65000	0.53065		452.13000	0.45213	530.650	10.01	0.35	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	812.97000	0.81297		702.94000	0.70294	812.970	10.13	0.47	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	548.37000	0.54837		678.79000	0.67879	548.370	10.35	0.34	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,731.81000	2.73181		2,496.48000	2.49648	2,731.810	10.81	0.86	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	49.72000	0.04972		72.58000	0.07258	49.720	11.28	0.05	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	6.80000	0.00680		11.28000	0.01128	6.800	11.84	0.01	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	2.94000	0.00294		5.14000	0.00514	2.940	12.00	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	12.78	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.17805	95.47334		9.23316	95.17403		9.80	0.00	5,816,904,186.18	60,927	61,086.0
R2030	On 04/11/2021	Bond Future	8.27	Call	376.76000	0.37676		337.43000	0.33743	376.760	9.04	0.15	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,088.07000	1.08807		998.23000	0.99823	1,088.070	9.46	0.34	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,119.61000	2.11961		1,976.58000	1.97658	2,119.610	9.77	0.52	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,585.39000	4.58539		4,365.30000	4.36530	4,585.390	10.42	0.77	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	100.99000	0.10099		115.66000	0.11566	100.990	12.11	0.04	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	69.32000	0.06932		80.03000	0.08003	69.320	12.11	0.03	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.37536	92.56583		9.43299	92.26344		9.66	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	717.42000	0.71742		660.17000	0.66017	717.420	9.01	0.21	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,417.27000	1.41727		1,321.35000	1.32135	1,417.270	9.25	0.34	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,705.85000	2.70585		2,864.39000	2.86439	2,705.850	9.58	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,287.17000	3.28717		3,119.74000	3.11974	3,287.170	9.72	0.58	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,761.53000	1.76153		1,880.39000	1.88039	1,761.530	9.85	0.36	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	595.59000	0.59559		645.83000	0.64583	595.590	11.00	0.15	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.58297	93.66052		9.64332	93.35470		9.18	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	584.98000	0.58498		540.42000	0.54042	584.980	8.55	0.16	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	906.65000	0.90665		843.08000	0.84308	906.650	8.58	0.23	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,505.94000	1.50594		1,412.36000	1.41236	1,505.940	8.68	0.33	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,655.45000	3.65545		3,830.12000	3.83012	3,655.450	8.96	0.55	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,251.43000	2.25143		2,378.10000	2.37810	2,251.430	9.29	0.39	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	923.86000	0.92386		986.43000	0.98643	923.860	10.30	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			9.68884	93.55646		9.73653	93.26482		11.11	0.00	7,119,833,718.92	76,102	46,010.0	
R2032	On 04/11/2021	Bond Future			9.88569	90.41498		9.93530	90.12060		11.33	0.00	6,880,760,807.96	76,102	76,159.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	854.01000	0.85401		783.90000	0.78390	854.010	10.49	0.27	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,071.52000	2.07152		1,940.61000	1.94061	2,071.520	11.16	0.49	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	20.66000	0.02066		24.12000	0.02412	20.660	14.28	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.08644	91.45413		10.13811	91.15669		10.79	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	532.38000	0.53238		490.69000	0.49069	532.380	9.72	0.16	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	780.91000	0.78091		723.86000	0.72386	780.910	9.75	0.21	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,562.30000	1.56230		1,466.88000	1.46688	1,562.300	10.15	0.35	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,653.05000	1.65305		1,553.81000	1.55381	1,653.050	10.20	0.36	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,735.60000	3.73560		3,915.54000	3.91554	3,735.600	10.41	0.57	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,754.70000	2.75470		2,903.23000	2.90323	2,754.700	10.70	0.47	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,241.93000	2.24193		2,371.29000	2.37129	2,241.930	10.87	0.40	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,026.94000	2.02694		2,147.55000	2.14755	2,026.940	10.95	0.37	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,869.66000	1.86966		1,983.52000	1.98352	1,869.660	11.02	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,642.40000	1.64240		1,745.86000	1.74586	1,642.400	11.16	0.32	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,234.42000	1.23442		1,317.32000	1.31732	1,234.420	11.53	0.25	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,035.24000	1.03524		1,107.17000	1.10717	1,035.240	11.77	0.22	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.29333	88.38895		10.34722	88.08814		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			10.30938	93.59287		10.33688	93.40964		12.29	0.00	3,040,457,974.82	32,486	77,877.0	

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	370.13000		0.37013		346.98000	0.34698	370.130	11.92	0.24		0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	242.81000		0.24281		290.02000	0.29002	242.810	13.45	0.15		0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	20.72000		0.02072		27.99000	0.02799	20.720	14.74	0.02		0	100.0
R2035	On 04/11/2021	Bond Future			10.50866		90.12207		10.53719	89.93732		12.64	0.00	2,927,705,566.02	32,486	32,486.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,357.50000		1.35750		1,304.39000	1.30439	1,357.500	12.15	0.35		0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,381.98000		1.38198		1,328.15000	1.32815	1,381.980	12.17	0.35		0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,670.20000		1.67020		1,608.37000	1.60837	1,670.200	12.33	0.40		0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,247.01000		2.24701		2,342.26000	2.34226	2,247.010	12.75	0.45		0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,908.50000		2.90850		2,817.51000	2.81751	2,908.500	12.77	0.56		0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,214.59000		1.21459		1,277.44000	1.27744	1,214.590	13.48	0.28		0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,042.27000		1.04227		1,098.40000	1.09840	1,042.270	13.72	0.25		0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	511.02000		0.51102		543.34000	0.54334	511.020	14.74	0.13		0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	13.19000		0.01319		14.72000	0.01472	13.190	16.09	0.01		0	400.0
R2035	On 03/02/2022	Bond Future			10.71525		91.15756		10.74493	90.97096		12.07	0.00		0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	812.97000		0.81297		780.89000	0.78089	812.970	10.96	0.20		0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,551.25000		1.55125		1,498.77000	1.49877	1,551.250	11.39	0.32		0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,937.54000		1.93754		1,876.01000	1.87601	1,937.540	11.59	0.37		0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,172.67000		2.17267		2,105.97000	2.10597	2,172.670	11.69	0.40		0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,466.18000		3.46618		3,568.74000	3.56874	3,466.180	11.98	0.50		0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,425.11000		2.42511		2,506.50000	2.50650	2,425.110	12.34	0.39		0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,380.45000		2.38045		2,460.80000	2.46080	2,380.450	12.36	0.38		0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,919.25000		1.91925		1,988.14000	1.98814	1,919.250	12.67	0.32		0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,735.61000		1.73561		1,799.50000	1.79950	1,735.610	12.84	0.30		0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,271.62000		1.27162		1,321.86000	1.32186	1,271.620	13.36	0.23		0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,111.27000		1.11127		1,156.39000	1.15639	1,111.270	13.60	0.20		0	1,800.0
R2035	On 05/05/2022	Bond Future			10.91974		87.75730		10.95061	87.56864		12.19	0.00		0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.0
R2037	On 05/08/2021	Bond Future			10.55341		84.75451		10.58600	84.53787		13.53	0.00	4,063,470,227.44	47,944	112,979.0
R2037	On 04/11/2021	Bond Future			10.74410		85.66332		10.77787	85.44482		13.24	0.00	4,083,570,464.40	47,670	47,670.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,600.17000		5.60017		5,442.93000	5.44293	5,600.170	14.49	0.77		0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	344.04000		0.34404		370.76000	0.37076	344.040	16.11	0.09		0	600.0
R2037	On 03/02/2022	Bond Future			10.94170		82.39295		10.97679	82.17222		13.31	0.00		0	0.0
R2037	On 05/05/2022	Bond Future			11.14515		83.36758		11.18163	83.14440		12.82	0.00		0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00		0	0.0
R2040	On 05/08/2021	Bond Future			10.69737		86.71044		10.72991	86.47912		14.03	0.00	3,469,197,993.96	40,009	53,674.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,812.25000		2.81225		2,652.33000	2.65233	2,812.250	14.77	0.80		0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,805.57000		5.80557		5,591.75000	5.59175	5,805.570	16.40	0.96		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	900.0
R2040	On 04/11/2021	Bond Future			10.88387		87.64019		10.91760	87.40685		13.74	0.00	3,506,396,361.71	40,009	32,017.0
R2040	On 03/02/2022	Bond Future			11.07704		84.14231		11.11210	83.90656		13.84	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			11.27540	85.13768		11.31186	84.89929			13.32	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	764.10000	0.76410		730.23000	0.73023	764.100		12.37	0.16	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,022.62000	2.02262		1,949.84000	1.94984	2,022.620		12.71	0.33	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,136.29000	1.13629		1,181.20000	1.18120	1,136.290		16.01	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			10.76543	83.30834		10.79788	83.07482			14.62	0.00	1,638,841,664.48	19,672	52,124.0
R2044	On 04/11/2021	Bond Future			10.94414	84.20165		10.97778	83.96608			14.31	0.00	1,711,566,939.55	20,327	19,239.0
R2044	On 03/02/2022	Bond Future			11.12904	80.78939		11.16401	80.55137			14.42	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.31852	81.74511		11.35489	81.50442			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			10.68849	86.89425		10.72077	86.65386			14.29	0.00	1,044,295,096.50	12,018	166,693.0
R2048	On 05/08/2021	Bond Future	10.30	Call	227.67000	0.22767		207.54000	0.20754	227.670		13.68	0.16	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	2,141.05000	2.14105		2,001.54000	2.00154	2,141.050		14.67	0.70	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.86327	83.41467		10.89678	83.17207			14.71	0.00	1,002,477,504.06	12,018	7,601.0
R2048	On 04/11/2021	Bond Future	9.60	Call	193.95000	0.19395		181.00000	0.18100	193.950		13.75	0.07	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	1,005.17000	1.00517		950.62000	0.95062	1,005.170		13.77	0.27	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			11.04363	84.37306		11.07848	84.12799			14.05	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.22083	80.95578		11.25707	80.70792			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			10.27386	72.12736		10.30109	71.96928			13.63	0.00	277,257,571.84	3,844	26,637.0
R209	On 04/11/2021	Bond Future			10.45017	69.76082		10.47832	69.60141			13.98	0.00	268,160,592.08	3,844	6,851.0
R209	On 04/11/2021	Bond Future	9.50	Call	311.76000	0.31176		295.50000	0.29550	311.760		12.38	0.13	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,651.48000	3.65148		3,768.66000	3.76866	3,651.480		13.27	0.68	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,012.36000	2.01236		2,096.78000	2.09678	2,012.360		13.98	0.46	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	271.97000	0.27197		290.94000	0.29094	271.970		16.87	0.09	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.62860	70.56257		10.65775	70.40153			13.40	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.81060	68.25555		10.84080	68.09280			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			209.27158	209.27158		209.23353	209.23353				0.00	0.00	0	1,305.0
R210	On 04/11/2021	Bond Future			208.78274	208.78274		208.74522	208.74522				0.00	0.00	0	423.0
R210	On 03/02/2022	Bond Future			211.23149	211.23149		211.19411	211.19411				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.94206	210.94206		210.90468	210.90468				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	173.09637	173.09637	173.07500	173.07500			0.00	0.00	0	2,457.0
R212	On 04/11/2021			Bond Future	174.99457	174.99457	174.97382	174.97382			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	9.37206	88.35162	9.42473	88.05673		10.77	0.00	0.00	0	9,022.0
R213	On 04/11/2021			Bond Future	9.56275	85.76988	9.61753	85.47225		10.92	0.00	0.00	0	0.0
R213	On 03/02/2022			Bond Future	9.76055	86.75518	9.81766	86.45441		10.42	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	559.71000	0.55971	513.01000	0.51301	559.710	9.57	0.17	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	Bond Future	741.17000	0.74117	682.65000	0.68265	741.170	9.63	0.22	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	Bond Future	1,288.84000	1.28884	1,200.51000	1.20051	1,288.840	9.95	0.32	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	Bond Future	1,422.16000	1.42216	1,327.40000	1.32740	1,422.160	10.01	0.34	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	Bond Future	3,181.04000	3.18104	3,353.12000	3.35312	3,181.040	10.30	0.54	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	Bond Future	2,692.16000	2.69216	2,847.20000	2.84720	2,692.160	10.43	0.48	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	Bond Future	2,135.39000	2.13539	2,268.37000	2.26837	2,135.390	10.60	0.41	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	Bond Future	1,847.68000	1.84768	1,967.65000	1.96765	1,847.680	10.75	0.37	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	Bond Future	1,811.98000	1.81198	1,930.28000	1.93028	1,811.980	10.77	0.36	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	Bond Future	1,675.20000	1.67520	1,786.91000	1.78691	1,675.200	10.85	0.34	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	Bond Future	1,196.64000	1.19664	1,282.77000	1.28277	1,196.640	11.28	0.26	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	Bond Future	1,117.91000	1.11791	1,199.52000	1.19952	1,117.910	11.37	0.25	0.00	0	220.0
R213	On 05/05/2022			Bond Future	9.95777	84.24875	10.01731	83.94459		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	10.69366	68.78628	10.72593	68.59655		14.50	0.00	121,338,997.92	1,764	17,880.0
R214	On 04/11/2021			Bond Future	10.86932	66.24682	10.90272	66.05540		14.94	0.00	116,859,390.48	1,764	1,764.0
R214	On 03/02/2022			Bond Future	11.05024	67.00794	11.08489	66.81450		14.30	0.00	0.00	0	0.0
R214	On 05/05/2022			Bond Future	11.22801	64.52051	11.26393	64.32494		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
<b>Total for Derivatives :</b>												<b>62,610,571,644.04</b>	<b>659,193</b>	<b>1 251 488.0</b>
<b>Grand Total:</b>												<b>62,610,571,644.04</b>	<b>659,193</b>	<b>1 251 488.0</b>