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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 19/07/2021

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		792.05400	792.05400		790.85600	790.85600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		800.61900	800.61900		799.41900	799.41900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		809.80300	809.80300		808.59600	808.59600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		819.36000	819.36000		818.14400	818.14400			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		906.10100	906.10100		907.59200	907.59200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		915.89900	915.89900		917.42000	917.42000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		926.40500	926.40500		927.95100	927.95100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		937.33900	937.33900		938.90800	938.90800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		793.84100	793.84100		795.94500	795.94500			0.00	0.00	0	103.0
ALBI	On 04/11/2021	Index Future		802.42500	802.42500		804.56300	804.56300			0.00	0.00	0	114.0
ALBI	On 03/02/2022	Index Future		811.62900	811.62900		813.80000	813.80000			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		821.20800	821.20800		823.40900	823.40900			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		11.28847	78.35209		11.22047	78.71682			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future		11.52819	75.43560		11.45727	75.80474			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.77790	76.32030		11.70386	76.69398			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.03040	73.46280		11.95313	73.84111			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		11.82553	76.96277		11.75737	77.37546			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future		12.05362	73.54827		11.98241	73.96586			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		12.28357	74.41147		12.20921	74.83417			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.52446	71.05009		12.44668	71.47803			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		784.15700	784.15700		786.16500	786.16500			0.00	15,683,140.00	2	984.0
GOVI	On 04/11/2021	GOVI		792.63700	792.63700		794.67800	794.67800			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		801.72900	801.72900		803.80000	803.80000			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		811.19100	811.19100		813.29100	813.29100			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.50894	153.50894		153.48410	153.48410			0.00	0.00	0	4,073.0
I2025	On 04/11/2021	Bond Future		155.19079	155.19079		155.16640	155.16640			0.00	0.00	0	838.0
I2025	On 03/02/2022	Bond Future		155.44011	155.44011		155.41588	155.41588			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.31257	157.31257		157.28831	157.28831			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		113.68160	113.68160		113.74016	113.74016			0.00	0.00	0	2,437.0
I2029	On 04/11/2021	Bond Future		113.75850	113.75850		113.81826	113.81826			0.00	0.00	0	757.0
I2029	On 03/02/2022	Bond Future		115.09197	115.09197		115.15272	115.15272			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.28803	115.28803		115.34979	115.34979			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	108.01819	108.01819		108.10439	108.10439			0.00	0.00	0	2,357.0
I2033		On 04/11/2021	Bond Future	107.95367	107.95367		108.04145	108.04145			0.00	0.00	0	8,010.0
I2033		On 03/02/2022	Bond Future	109.21903	109.21903		109.30800	109.30800			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future	109.26557	109.26557		109.35586	109.35586			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	118.25224	118.25224		118.61599	118.61599			0.00	0.00	0	7,535.0
I2038		On 04/11/2021	Bond Future	119.54771	119.54771		119.91610	119.91610			0.00	0.00	0	2,683.0
I2038		On 03/02/2022	Bond Future	119.18316	119.18316		119.55625	119.55625			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	120.61906	120.61906		120.99668	120.99668			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	107.80522	107.80522		108.69198	108.69198			0.00	3,018,546.16	28	17,463.0
I2046		On 04/11/2021	Bond Future	107.15009	107.15009		108.04697	108.04697			0.00	0.00	0	635.0
I2046		On 03/02/2022	Bond Future	108.40618	108.40618		109.31394	109.31394			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	107.84205	107.84205		108.76087	108.76087			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	109.00765	109.00765		109.80246	109.80246			0.00	0.00	0	10,116.0
I2050		On 04/11/2021	Bond Future	110.20196	110.20196		111.00606	111.00606			0.00	0.00	0	1,485.0
I2050		On 03/02/2022	Bond Future	109.53206	109.53206		110.34602	110.34602			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	110.85184	110.85184		111.67560	111.67560			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	291.04100	291.04100		291.57000	291.57000			0.00	0.00	0	459.0
IGOV		On 04/11/2021	Index Future	294.26100	294.26100		294.79900	294.79900			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future	297.70800	297.70800		298.25500	298.25500			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	301.29200	301.29200		301.84700	301.84700			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/07/2021	Jibar Tradeable Future	3.67500	96.32500		3.67500	96.32500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.78000	96.22000		3.78000	96.22000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.81500	96.18500		3.82500	96.17500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	4.00000	96.00000		4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future	4.05000	95.95000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.22500	95.77500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.50000	95.50000		4.55000	95.45000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.89500	95.10500		4.92500	95.07500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	5.07500	94.92500		5.10500	94.89500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.43000	94.57000		5.51000	94.49000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.58000	94.42000		5.65500	94.34500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	5.68500	94.31500		5.75500	94.24500			0.00	0.00	0	0.0
R186		On 05/08/2021	Bond Future	7.53347	114.33121		7.56607	114.17848		6.44	0.00	2,429,538,212.50	21,250	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			7.72857		115.55578		7.76312	115.40197		6.03	0.00	2,455,560,325.00	21,250	41,571.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,421.93000		1.42193		1,516.94000	1.51694	1,421.930	6.04	0.47	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	270.73000		0.27073		303.75000	0.30375	270.730	6.59	0.13	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.93058		111.60049		7.96736	111.44529		5.96	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.14792		112.91949		8.18724	112.76264		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			321.68482		321.68482		321.64015	321.64015			0.00	0.00	0	1,110.0
R197	On 04/11/2021	Bond Future			325.20918		325.20918		325.16557	325.16557			0.00	0.00	0	950.0
R197	On 03/02/2022	Bond Future			320.87171		320.87171		320.82856	320.82856			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.73780		324.73780		324.69475	324.69475			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			236.28385		236.28385		236.23493	236.23493			0.00	0.00	0	9,315.0
R202	On 04/11/2021	Bond Future			238.87255		238.87255		238.82412	238.82412			0.00	0.00	0	1,625.0
R202	On 03/02/2022	Bond Future			237.34381		237.34381		237.29562	237.29562			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			240.20318		240.20318		240.15471	240.15471			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			5.24452		107.14253		5.21012	107.19455		1.20	0.00	0.00	0	13,521.0
R2023	On 04/11/2021	Bond Future			5.42364		104.38309		5.38193	104.43619		1.17	0.00	0.00	0	1,725.0
R2023	On 03/02/2022	Bond Future			5.63273		105.58154		5.58017	105.63558		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.90084		102.91872		5.83126	102.97360		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			8.98792		94.46238		8.96486	94.59218		10.18	0.00	1,755,961,181.82	18,589	59,750.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.03000		0.00003		0.14000	0.00014	0.030	9.36	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	71.58000		0.07158		112.08000	0.11208	71.580	9.60	0.08	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	357.73000		0.35773		457.38000	0.45738	357.730	9.96	0.29	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	447.64000		0.44764		557.70000	0.55770	447.640	10.01	0.34	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	722.39000		0.72239		853.95000	0.85395	722.390	10.13	0.46	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	461.82000		0.46182		484.01000	0.48401	461.820	10.35	0.33	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,681.51000		2.68151		2,833.19000	2.83319	2,681.510	10.81	0.88	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	28.16000		0.02816		38.59000	0.03859	28.160	11.28	0.03	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	2.63000		0.00263		4.74000	0.00474	2.630	11.84	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.96000		0.00096		1.96000	0.00196	0.960	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			9.17791		95.47410		9.15374	95.60576		9.80	0.00	1,283,171,904.00	13,440	74,496.0
R2030	On 04/11/2021	Bond Future	8.27	Call	356.60000		0.35660		392.44000	0.39244	356.600	9.04	0.15	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	1,055.47000		1.05547	1,125.13000	1.12513	1,055.470	9.46	0.33	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	2,082.92000		2.08292	2,179.94000	2.17994	2,082.920	9.77	0.52	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	4,555.93000		4.55593	4,680.41000	4.68041	4,555.930	10.42	0.77	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	91.61000		0.09161	93.74000	0.09374	91.610	12.11	0.04	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	62.21000		0.06221	64.01000	0.06401	62.210	12.11	0.03	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.37535		92.56589	9.34999	92.69936		9.66	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	699.72000		0.69972	741.40000	0.74140	699.720	9.01	0.21	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	1,394.04000		1.39404	1,457.94000	1.45794	1,394.040	9.25	0.34	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,679.71000		2.67971	2,633.94000	2.63394	2,679.710	9.58	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	3,261.28000		3.26128	3,359.22000	3.35922	3,261.280	9.72	0.58	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,736.26000		1.73626	1,707.21000	1.70721	1,736.260	9.85	0.36	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	578.40000		0.57840	572.04000	0.57204	578.400	11.00	0.14	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.58304		93.66016	9.55644	93.79536		9.18	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	573.03000		0.57303	603.85000	0.60385	573.030	8.55	0.16	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	891.81000		0.89181	933.73000	0.93373	891.810	8.58	0.22	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,487.84000		1.48784	1,546.07000	1.54607	1,487.840	8.68	0.33	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,635.29000		3.63529	3,577.12000	3.57712	3,635.290	8.96	0.55	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,231.11000		2.23111	2,194.22000	2.19422	2,231.110	9.29	0.39	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	908.11000		0.90811	895.09000	0.89509	908.110	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			9.70457		93.46013	9.66642	93.69400		11.11	0.00	1,121,521,560.00	12,000	46,010.0	
R2032	On 04/11/2021	Bond Future			9.90223		90.31669	9.86242	90.55351		11.33	0.00	1,083,800,280.00	12,000	88,159.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	796.57000		0.79657	884.48000	0.88448	796.570	10.49	0.26	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,983.73000		1.98373	2,129.91000	2.12991	1,983.730	11.16	0.48	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	18.59000		0.01859	18.82000	0.01882	18.590	14.28	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.10379		91.35411	10.06223	91.59396		10.79	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	501.24000		0.50124	550.81000	0.55081	501.240	9.72	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	740.90000		0.74090	806.36000	0.80636	740.900	9.75	0.21	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,502.43000		1.50243	1,605.32000	1.60532	1,502.430	10.15	0.34	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,591.38000		1.59138	1,697.81000	1.69781	1,591.380	10.20	0.36	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,765.85000		3.76585	3,648.97000	3.64897	3,765.850	10.41	0.58	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,772.98000		2.77298	2,682.74000	2.68274	2,772.980	10.70	0.47	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,254.05000		2.25405	2,179.00000	2.17900	2,254.050	10.87	0.41	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,036.53000		2.03653	1,968.15000	1.96815	2,036.530	10.95	0.38	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,877.40000		1.87740	1,814.07000	1.81407	1,877.400	11.02	0.36	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,647.45000		1.64745	1,591.75000	1.59175	1,647.450	11.16	0.32	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,234.82000		1.23482	1,193.55000	1.19355	1,234.820	11.53	0.25	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,033.62000		1.03362	999.61000	0.99961	1,033.620	11.77	0.22	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.31149		88.28743	10.26810	88.53026		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			10.37550		93.15323	10.29704	93.67527		12.29	0.00	956,683,672.10	10,270	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	206.49000		0.20649		369.87000	0.36987	206.490	11.92	0.16		0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	239.48000		0.23948		214.05000	0.21405	239.480	13.45	0.16		0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	14.64000		0.01464		16.30000	0.01630	14.640	14.74	0.01		0	100.0
R2035	On 04/11/2021	Bond Future			10.57757		89.67679		10.49589	90.20494		12.64	0.00	874,348,702.50	9,750	42,236.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,170.49000		1.17049		1,376.33000	1.37633	1,170.490	12.15	0.32		0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,192.86000		1.19286		1,401.10000	1.40110	1,192.860	12.17	0.32		0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,457.96000		1.45796		1,692.66000	1.69266	1,457.960	12.33	0.37		0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,407.68000		2.40768		2,198.76000	2.19876	2,407.680	12.75	0.48		0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,620.29000		2.62029		2,943.78000	2.94378	2,620.290	12.77	0.53		0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,302.29000		1.30229		1,181.48000	1.18148	1,302.290	13.48	0.30		0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,116.43000		1.11643		1,012.41000	1.01241	1,116.430	13.72	0.26		0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	543.22000		0.54322		493.12000	0.49312	543.220	14.74	0.14		0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	13.34000		0.01334		12.28000	0.01228	13.340	16.09	0.01		0	400.0
R2035	On 03/02/2022	Bond Future			10.78714		90.70656		10.70201	91.24099		12.07	0.00		0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	705.88000		0.70588		824.77000	0.82477	705.880	10.96	0.18		0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,384.31000		1.38431		1,571.36000	1.57136	1,384.310	11.39	0.30		0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,745.32000		1.74532		1,961.45000	1.96145	1,745.320	11.59	0.35		0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,966.42000		1.96642		2,198.78000	2.19878	1,966.420	11.69	0.38		0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,665.75000		3.66575		3,416.42000	3.41642	3,665.750	11.98	0.53		0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,573.26000		2.57326		2,384.87000	2.38487	2,573.260	12.34	0.41		0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,526.13000		2.52613		2,340.69000	2.34069	2,526.130	12.36	0.40		0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,038.54000		2.03854		1,884.75000	1.88475	2,038.540	12.67	0.34		0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	1,843.69000		1.84369		1,703.43000	1.70343	1,843.690	12.84	0.32		0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,350.43000		1.35043		1,245.85000	1.24585	1,350.430	13.36	0.24		0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,179.61000		1.17961		1,087.96000	1.08796	1,179.610	13.60	0.22		0	1,800.0
R2035	On 05/05/2022	Bond Future			10.99463		87.30065		10.90598	87.84158		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			10.61339		84.35644		10.53994	84.84430		13.53	0.00	1,027,630,152.08	12,182	106,163.0
R2037	On 04/11/2021	Bond Future			10.80655		85.25993		10.73021	85.75344		13.24	0.00	694,868,429.50	8,150	47,670.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,254.90000		5.25490		5,660.29000	5.66029	5,254.900	14.49	0.75		0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	359.25000		0.35925		330.17000	0.33017	359.250	16.11	0.10		0	600.0
R2037	On 03/02/2022	Bond Future			11.00678		81.98426		10.92732	82.48367		13.31	0.00		0	0.0
R2037	On 05/05/2022	Bond Future			11.21293		82.95364		11.13023	83.45912		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			10.75240		86.31981		10.68394	86.80619		14.03	0.00	3,280,152.78	38	53,674.0
R2040	On 05/08/2021	Bond Future	11.05	Call	2,415.26000		2.41526		2,868.68000	2.86868	2,415.260	14.77	0.78		0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,401.94000		5.40194		5,891.36000	5.89136	5,401.940	16.40	0.97		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			10.94118		87.24433		10.87001	87.73636		13.74	0.00		0	32,017.0
R2040	On 03/02/2022	Bond Future			11.13678		83.74123		11.06268	84.23917		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			11.33763		84.73144		11.26050	85.23542		13.32	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	685.78000		0.68578		776.00000	0.77600	685.780	12.37	0.15	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,866.19000		1.86619		2,049.46000	2.04946	1,866.190	12.71	0.32	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,183.46000		1.18346		1,115.24000	1.11524	1,183.460	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			10.81058		82.98372		10.74707	83.44095		14.62	0.00	221,566,532.40	2,670	49,454.0
R2044	On 04/11/2021	Bond Future			10.99119		83.87249		10.92517	84.33499		14.31	0.00	223,939,548.30	2,670	21,909.0
R2044	On 03/02/2022	Bond Future			11.17810		80.45580		11.10936	80.92386		14.42	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.36963		81.40722		11.29807	81.88099		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			10.74001		86.51117		10.67137	87.02223		14.29	0.00	9,379,368,029.06	108,418	98,939.0
R2048	On 05/08/2021	Bond Future	10.30	Call	119.66000		0.11966		231.26000	0.23126	119.660	13.68	0.10	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,769.35000		1.76935		2,206.90000	2.20690	1,769.350	14.67	0.67	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.91696		83.02658		10.84553	83.54362		14.71	0.00	9,000,911,537.80	108,410	116,011.0
R2048	On 04/11/2021	Bond Future	9.60	Call	154.20000		0.15420		199.31000	0.19931	154.200	13.75	0.06	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	868.74000		0.86874		1,030.74000	1.03074	868.740	13.77	0.24	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			11.09961		83.98004		11.02520	84.50320		14.05	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.27912		80.55778		11.20168	81.08731		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			10.32531		71.82910		10.25674	72.22700		13.63	0.00	0.00	0	26,637.0
R209	On 04/11/2021	Bond Future			10.50360		69.45870		10.43249	69.86121		13.98	0.00	0.00	0	6,851.0
R209	On 04/11/2021	Bond Future	9.50	Call	256.55000		0.25655		320.66000	0.32066	256.550	12.38	0.12	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,827.90000		3.82790		3,575.36000	3.57536	3,827.900	13.27	0.70	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,117.19000		2.11719		1,956.57000	1.95657	2,117.190	13.98	0.49	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	279.99000		0.27999		258.83000	0.25883	279.990	16.87	0.09	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.68408		70.25653		10.61031	70.66389		13.40	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.86819		67.94568		10.79165	68.35795		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			209.15831		209.15831		209.30964	209.30964			0.00	0.00	0	1,305.0
R210	On 04/11/2021	Bond Future			208.66618		208.66618		208.82025	208.82025			0.00	0.00	0	423.0
R210	On 03/02/2022	Bond Future			211.11221		211.11221		211.26876	211.26876			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.82018		210.82018		210.97904	210.97904			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	Options Interest
R212	On 05/08/2021	Bond Future			173.14167	173.14167		173.12060	173.12060			0.00	0.00	0	2,457.0
R212	On 04/11/2021	Bond Future			175.03859	175.03859		175.01812	175.01812			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			9.38796	88.26246		9.34973	88.47704		10.77	0.00	0.00	0	9,022.0
R213	On 04/11/2021	Bond Future			9.57947	85.67889		9.53957	85.89622		10.92	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.77809	86.66266		9.73641	86.88273		10.42	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	528.39000	0.52839		578.22000	0.57822	528.390	9.57	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	703.63000	0.70363		764.52000	0.76452	703.630	9.63	0.21	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,236.85000	1.23685		1,324.42000	1.32442	1,236.850	9.95	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,367.32000	1.36732		1,460.38000	1.46038	1,367.320	10.01	0.34	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,205.30000	3.20530		3,105.89000	3.10589	3,205.300	10.30	0.55	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,710.64000	2.71064		2,624.18000	2.62418	2,710.640	10.43	0.49	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,147.24000	2.14724		2,076.78000	2.07678	2,147.240	10.60	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,855.99000	1.85599		1,794.61000	1.79461	1,855.990	10.75	0.37	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,819.87000	1.81987		1,759.64000	1.75964	1,819.870	10.77	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,681.46000	1.68146		1,625.67000	1.62567	1,681.460	10.85	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,197.30000	1.19730		1,158.07000	1.15807	1,197.300	11.28	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,117.75000	1.11775		1,081.31000	1.08131	1,117.750	11.37	0.25	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.97614	84.15476		9.93263	84.37761		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			10.74514	68.48401		10.67654	68.88729		14.50	0.00	27,393,604.00	400	17,880.0
R214	On 04/11/2021	Bond Future			10.92281	65.94069		10.85163	66.34857		14.94	0.00	0.00	0	1,764.0
R214	On 03/02/2022	Bond Future			11.10586	66.69788		11.03191	67.11065		14.30	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.28576	64.20655		11.20901	64.62435		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>32,558,245,510.00</b>	<b>361,517</b>	<b>1 343 720.0</b>
<b>Grand Total:</b>													<b>32,558,245,510.00</b>	<b>361,517</b>	<b>1 343 720.0</b>