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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2021

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	797.57900	797.57900			794.55900	794.55900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	806.21500	806.21500			803.16700	803.16700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	815.49100	815.49100			812.41000	812.41000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	825.15200	825.15200			822.03600	822.03600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	834.98100	834.98100			831.82800	831.82800			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	906.18200	906.18200			904.30800	904.30800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	915.99400	915.99400			914.10400	914.10400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	926.53200	926.53200			924.62400	924.62400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	937.50900	937.50900			935.58000	935.58000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	948.67600	948.67600			946.72500	946.72500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	792.39800	792.39800			790.13500	790.13500			0.00	0.00	0	103.0

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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 04/11/2021	Index Future	800.97700	800.97700		798.69500	798.69500				0.00	0.00	0	114.0
ALBI	On 03/02/2022	Index Future	810.19300	810.19300		807.88700	807.88700				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	819.79100	819.79100		817.45900	817.45900				0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	829.55600	829.55600		827.19700	827.19700				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	11.35796	77.98190		11.39592	77.78075				0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.60054	75.06164		11.64001	74.85874				0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.85298	75.94407		11.89413	75.73901				0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.10812	73.08505		12.15103	72.87767				0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.37806	73.93425		12.42289	73.72432				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	11.92612	76.36063		11.95892	76.16604				0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.15859	72.93989		12.19278	72.74357				0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.39280	73.79802		12.42847	73.59959				0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.63816	70.43226		12.67545	70.23160				0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.89042	71.24887		12.92943	71.04576				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	782.89000	782.89000		780.65800	780.65800				0.00	1,612,753,400.00	206	481.0
GOVI	On 04/11/2021	GOVI	791.36700	791.36700		789.11400	789.11400				0.00	1,630,216,020.00	206	503.0
GOVI	On 03/02/2022	GOVI	800.47200	800.47200		798.19600	798.19600				0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	809.95500	809.95500		807.65400	807.65400				0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	819.60200	819.60200		817.27400	817.27400				0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.14149	153.14149		152.96164	152.96164				0.00	50,842,974.68	332	4,073.0
I2025	On 04/11/2021	Bond Future	154.82003	154.82003		154.63899	154.63899				0.00	59,141,251.46	382	1,679.0
I2025	On 03/02/2022	Bond Future	155.07059	155.07059		154.88792	154.88792				0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.94506	156.94506		156.76046	156.76046				0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.26851	157.26851		157.08177	157.08177				0.00	7,863,425.50	50	50.0
I2025	On 31/01/2025	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
I2029		On 05/08/2021	Bond Future	113.01561	113.01561		112.67858	112.67858			0.00	18,421,544.43	163	2,437.0
I2029		On 04/11/2021	Bond Future	113.08491	113.08491		112.74480	112.74480			0.00	18,432,840.33	163	2,764.0
I2029		On 03/02/2022	Bond Future	114.41368	114.41368		114.06993	114.06993			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future	114.60784	114.60784		114.26011	114.26011			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future	116.01419	116.01419		115.66232	115.66232			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
I2033		On 05/08/2021	Bond Future	106.75292	106.75292		107.05152	107.05152			0.00	26,474,724.16	248	2,357.0
I2033		On 04/11/2021	Bond Future	106.67500	106.67500		106.97751	106.97751			0.00	26,882,100.00	252	8,729.0
I2033		On 03/02/2022	Bond Future	107.92841	107.92841		108.23474	108.23474			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future	107.96508	107.96508		108.27533	108.27533			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future	109.28989	109.28989		109.60409	109.60409			0.00	437,159.56	4	4.0
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	116.63389	116.63389		116.76111	116.76111			0.00	0.00	0	7,535.0
I2038		On 04/11/2021	Bond Future	117.91236	117.91236		118.04152	118.04152			0.00	0.00	0	4,999.0
I2038		On 03/02/2022	Bond Future	117.53330	117.53330		117.66434	117.66434			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	118.95423	118.95423		119.08702	119.08702			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future	118.61128	118.61128		118.74584	118.74584			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	106.33142	106.33142		106.84256	106.84256			0.00	42,319,905.16	398	9,549.0
I2046		On 04/11/2021	Bond Future	105.65932	105.65932		106.17673	106.17673			0.00	0.00	0	15,740.0
I2046		On 03/02/2022	Bond Future	106.90098	106.90098		107.42470	107.42470			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	106.32529	106.32529		106.85568	106.85568			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future	107.63033	107.63033		108.16721	108.16721			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	106.64210	106.64210		107.11385	107.11385			0.00	2,666,052.50	25	5,724.0
I2050		On 04/11/2021	Bond Future	107.81081	107.81081		108.28836	108.28836			0.00	4,204,621.59	39	8,843.0
I2050		On 03/02/2022	Bond Future	107.11705	107.11705		107.60046	107.60046			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	108.41186	108.41186		108.90143	108.90143			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future	107.73976	107.73976		108.23540	108.23540			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	288.55800	288.55800		288.86300	288.86300			0.00	1,084,978,080.00	376	83.0
IGOV		On 04/11/2021	Index Future	291.75400	291.75400		292.06400	292.06400			0.00	1,096,995,040.00	376	392.0
IGOV		On 03/02/2022	Index Future	295.18200	295.18200		295.49600	295.49600			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	298.74900	298.74900		299.06800	299.06800			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future	302.37600	302.37600		302.69900	302.69900			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.71500	96.28500		3.68500	96.31500			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
JIBAR FUTURE	On	15/09/2021			Jibar Tradeable Future	3.75500	96.24500		3.75500	96.24500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On	20/10/2021			Jibar Tradeable Future	3.85000	96.15000		3.71000	96.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.89000	96.11000		3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	4.01500	95.98500		4.09500	95.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	4.11000	95.89000		3.96000	96.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.28000	95.72000		4.38000	95.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.61500	95.38500		4.73500	95.26500			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.85000	95.15000		5.01000	94.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.11500	94.88500		5.25000	94.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.32500	94.67500		5.47500	94.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.51500	94.48500		5.65000	94.35000			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.35893	115.15337		7.45189	114.71456		6.54	0.00	4,605,213,573.04	39,992	55,927.0
R186	On	04/11/2021			Bond Future	7.54282	116.38723		7.64156	115.94429		6.17	0.00	2,185,519,404.94	18,778	64,904.0
R186	On	04/11/2021	7.77	Put	Bond Future	1,069.60000	1.06960	1,251.60000	1.25160	1,069.600	180.210	6.18	0.39	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	180.21000	0.18021	225.15000	0.22515	180.210	180.210	6.72	0.09	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.73165	112.44469		7.83690	111.99704		6.09	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.93388	113.77832		8.04646	113.32554		5.85	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.15922	109.81650		8.28009	109.35791		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	321.95223	321.95223		321.90765	321.90765			0.00	25,112,273.94	78	1,029.0
R197	On	04/11/2021			Bond Future	325.48102	325.48102		325.43763	325.43763			0.00	25,387,519.56	78	1,267.0
R197	On	03/02/2022			Bond Future	321.15661	321.15661		321.11368	321.11368			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.03947	325.03947		324.99666	324.99666			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	320.71287	320.71287		320.66970	320.66970			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	234.74440	234.74440		234.69539	234.69539			0.00	18,310,063.20	78	3,560.0
R202	On	04/11/2021			Bond Future	237.31745	237.31745		237.26896	237.26896			0.00	24,443,697.35	103	9,704.0
R202	On	03/02/2022			Bond Future	235.77756	235.77756		235.72912	235.72912			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.62784	238.62784		238.57929	238.57929			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.13915	237.13915		237.09031	237.09031			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	5.00683	107.50271		5.11637	107.33651		1.21	0.00	912,483,002.48	8,488	6,553.0
R2023	On	04/11/2021			Bond Future	5.13802	104.74750		5.26906	104.58009		1.15	0.00	911,931,735.00	8,706	10,684.0
R2023	On	03/02/2022			Bond Future	5.27222	105.95307		5.43596	105.78408		0.99	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.42010	103.29886		5.63575	103.12805		0.89	0.00	0.00	0	0.0

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R2023	On 04/08/2022	Bond Future			5.68715		104.51096		6.00324	104.33650		0.69	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			8.95972		94.62115		9.00218	94.38223		10.48	0.00	3,891,673,278.35	41,129	36,246.0
R2030	On 05/08/2021	Bond Future	7.70	Call	0.01000		0.00001		0.01000	0.00001	0.010	9.61	0.00	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	52.70000		0.05270		44.56000	0.04456	52.700	9.76	0.07	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	330.44000		0.33044		282.92000	0.28292	330.440	10.19	0.29	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	423.89000		0.42389		364.84000	0.36484	423.890	10.26	0.35	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	715.02000		0.71502		624.18000	0.62418	715.020	10.41	0.49	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	342.47000		0.34247		433.80000	0.43380	342.470	10.71	0.28	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,790.79000		2.79079		2,583.15000	2.58315	2,790.790	11.29	0.92	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	13.80000		0.01380		21.34000	0.02134	13.800	11.86	0.02	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	0.91000		0.00091		1.63000	0.00163	0.910	12.52	0.00	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	0.29000		0.00029		0.55000	0.00055	0.290	12.72	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	13.64	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.14838		95.63499		9.19264	95.39398		10.19	0.00	3,932,032,613.85	41,115	95,705.0
R2030	On 04/11/2021	Bond Future	8.27	Call	407.28000		0.40728		357.93000	0.35793	407.280	9.42	0.16	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,147.93000		1.14793		1,048.52000	1.04852	1,147.930	9.84	0.35	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,208.59000		2.20859		2,063.83000	2.06383	2,208.590	10.16	0.53	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,710.00000		4.71000		4,511.21000	4.51121	4,710.000	10.81	0.78	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	93.05000		0.09305		98.20000	0.09820	93.050	12.52	0.04	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	63.54000		0.06354		67.07000	0.06707	63.540	12.52	0.03	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.34391		92.73139		9.39019	92.48790		10.01	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	782.56000		0.78256		724.00000	0.72400	782.560	9.35	0.22	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,514.55000		1.51455		1,440.94000	1.44094	1,514.550	9.59	0.36	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,665.32000		2.66532		2,792.77000	2.79277	2,665.320	9.92	0.48	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,423.70000		3.42370		3,298.00000	3.29800	3,423.700	10.07	0.59	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,737.43000		1.73743		1,854.40000	1.85440	1,737.430	10.19	0.36	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	592.64000		0.59264		657.12000	0.65712	592.640	11.36	0.14	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.54936		93.83139		9.59781	93.58520		9.50	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	8.14	Call	660.50000		0.66050		570.90000	0.57090	660.500	8.89	0.17	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,003.13000		1.00313		884.58000	0.88458	1,003.130	8.92	0.24	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,669.00000		1.66900		1,517.17000	1.51717	1,669.000	9.15	0.34	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,675.53000		3.67553		3,735.35000	3.73535	3,675.530	9.42	0.54	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,305.66000		2.30566		2,330.55000	2.33055	2,305.660	9.80	0.38	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	11.04	Put	994.28000		0.99428		993.68000	0.99368	994.280	10.90	0.19	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.77440		90.90895		9.82528	90.65976		9.38	0.00	0.00	0	0.0
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			9.74151		93.23444		9.75886	93.12870		11.51	0.00	2,186,907,024.64	23,456	14,057.0
R2032	On 04/11/2021	Bond Future			9.94065		90.08893		9.95865	89.98249		11.84	0.00	2,236,908,131.90	24,830	121,195.0
R2032	On 04/11/2021	Bond Future	9.33	Call	782.89000		0.78289		736.10000	0.73610	782.890	10.98	0.25	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,932.93000		1.93293		1,858.60000	1.85860	1,932.930	11.67	0.47	0.00	0	700.0

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
R2032	On 04/11/2021	Bond Future	12.81	Put	23.86000	0.02386	23.16000	0.02316	23.860	14.84	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.14341	91.12626	10.16212	91.01894		11.22	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	514.27000	0.51427	484.67000	0.48467	514.270	10.12	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	752.40000	0.75240	740.01000	0.74001	752.400	10.16	0.20	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,501.67000	1.50167	1,501.50000	1.50150	1,501.670	10.57	0.34	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,588.85000	1.58885	1,586.13000	1.58613	1,588.850	10.62	0.35	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,980.76000	3.98076	4,072.20000	4.07220	3,980.760	10.83	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,966.25000	2.96625	3,037.86000	3.03786	2,966.250	11.13	0.48	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,431.47000	2.43147	2,503.38000	2.50338	2,431.470	11.30	0.42	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,205.54000	2.20554	2,282.20000	2.28220	2,205.540	11.38	0.39	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,039.59000	2.03959	2,119.41000	2.11941	2,039.590	11.45	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,798.53000	1.79853	1,881.51000	1.88151	1,798.530	11.59	0.34	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,362.79000	1.36279	1,438.76000	1.43876	1,362.790	11.96	0.27	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,148.23000	1.14823	1,218.73000	1.21873	1,148.230	12.21	0.23	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.35218	88.06052	10.37167	87.95212		11.24	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.57298	89.07119	10.59333	88.96149		10.71	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			10.40209	92.97730	10.45975	92.59753		12.75	0.00	3,169,968,066.20	34,094	49,039.0	
R2035	On 05/08/2021	Bond Future	10.02	Call	105.96000	0.10596	82.47000	0.08247	105.960	11.64	0.11	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	184.22000	0.18422	264.84000	0.26484	184.220	13.41	0.15	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	7.31000	0.00731	13.79000	0.01379	7.310	15.03	0.01	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.60517	89.49935	10.66508	89.11596		13.23	0.00	3,418,517,172.60	38,196	80,846.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,103.05000	1.10305	1,039.48000	1.03948	1,103.050	12.31	0.30	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,125.08000	1.12508	1,059.78000	1.05978	1,125.080	12.33	0.31	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,386.60000	1.38660	1,301.21000	1.30121	1,386.600	12.52	0.36	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,504.95000	2.50495	2,729.67000	2.72967	2,504.950	13.06	0.49	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,538.76000	2.53876	2,376.97000	2.37697	2,538.760	13.08	0.52	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,341.24000	1.34124	1,520.75000	1.52075	1,341.240	13.65	0.31	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,143.76000	1.14376	1,311.93000	1.31193	1,143.760	13.85	0.27	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	554.61000	0.55461	655.90000	0.65590	554.610	14.89	0.15	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	16.66000	0.01666	18.67000	0.01867	16.660	16.69	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.81551	90.52950	10.87789	90.14201		12.57	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	724.27000	0.72427	647.05000	0.64705	724.270	11.36	0.18	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,339.29000	1.33929	1,277.29000	1.27729	1,339.290	11.54	0.29	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,694.73000	1.69473	1,615.16000	1.61516	1,694.730	11.75	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,916.29000	1.91629	1,821.86000	1.82186	1,916.290	11.87	0.37	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,793.09000	3.79309	4,036.60000	4.03660	3,793.090	12.23	0.53	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,681.44000	2.68144	2,878.93000	2.87893	2,681.440	12.60	0.42	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,631.32000	2.63132	2,828.58000	2.82858	2,631.320	12.62	0.41	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,112.96000	2.11296	2,304.46000	2.30446	2,112.960	12.85	0.35	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,905.38000	1.90538	2,092.49000	2.09249	1,905.380	12.99	0.32	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,391.40000	1.39140	1,550.97000	1.55097	1,391.400	13.48	0.25	0.00	0	280.0	

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
R2035	On 03/02/2022	Bond Future	11.88	Put	1,213.28000		1.21328	1,361.82000	1.36182	1,213.280		13.72	0.22	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			11.02358		87.12505	11.08850	86.73316			12.68	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.24561		88.12205	11.31331	87.72547			12.08	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			10.68566		83.88051	10.72815	83.60258			14.02	0.00	2,575,551,059.55	30,705	57,745.0
R2037	On 04/11/2021	Bond Future			10.88156		84.77925	10.92563	84.49877			13.83	0.00	973,011,452.25	11,477	111,861.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,867.86000		4.86786	4,729.88000	4.72988	4,867.860		14.56	0.73	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	390.53000		0.39053	461.05000	0.46105	390.530		16.20	0.11	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.08444		81.50053	11.13027	81.21706			13.83	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.29319		82.46755	11.34086	82.18090			13.30	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.51779		79.15705	11.56751	78.86697			13.38	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			10.85012		85.63300	10.88754	85.37230			14.56	0.00	2,375,887,585.00	27,745	35,140.0
R2040	On 05/08/2021	Bond Future	11.05	Call	1,785.64000		1.78564	1,667.08000	1.66708	1,785.640		14.70	0.73	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	4,709.93000		4.70993	4,481.58000	4.48158	4,709.930		16.43	0.97	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		19.87	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.04265		86.55053	11.08147	86.28748			14.37	0.00	1,433,363,327.33	16,561	79,067.0
R2040	On 03/02/2022	Bond Future			11.24203		83.04193	11.28241	82.77610			14.41	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.44665		84.02732	11.48866	83.75854			13.83	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	610.91000		0.61091	555.20000	0.55520	610.910		12.60	0.14	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,671.65000		1.67165	1,583.80000	1.58380	1,671.650		12.88	0.29	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,301.90000		1.30190	1,388.27000	1.38827	1,301.900		16.08	0.19	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.66656		80.48388	11.71040	80.21185			13.92	0.00	0.00	0	0.0
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			10.91892		82.21339	10.95122	81.98605			15.17	0.00	431,127,017.16	5,244	47,506.0
R2044	On 04/11/2021	Bond Future			11.10370		83.09432	11.13721	82.86495			14.95	0.00	434,167,822.00	5,225	27,871.0
R2044	On 03/02/2022	Bond Future			11.29488		79.67100	11.32973	79.43929			15.00	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.49069		80.61643	11.52696	80.38210			14.40	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.70084		77.15896	11.73868	76.92191			14.49	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			10.85378		85.67611	10.88604	85.44201			14.79	0.00	976,707,654.00	11,400	94,265.0
R2048	On 05/08/2021	Bond Future	10.30	Call	28.81000		0.02881	29.33000	0.02933	28.810		13.75	0.03	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	1,113.98000		1.11398	1,056.21000	1.05621	1,113.980		14.55	0.56	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			11.03524		82.18290	11.06874	81.94674			15.35	0.00	960,142,820.70	11,683	127,694.0
R2048	On 04/11/2021	Bond Future	9.60	Call	104.85000		0.10485	106.12000	0.10612	104.850		13.88	0.04	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	702.78000		0.70278	651.95000	0.65195	702.780		14.22	0.21	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			11.22250		83.12897	11.25738	82.89031			14.58	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.40654		79.69989	11.44282	79.45862			14.77	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
R2048	On 04/08/2022	Bond Future			11.60168		80.61051		11.63952	80.36636		14.07	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			10.39868		71.40691		10.43594	71.19390		14.13	0.00	960,637,160.23	13,453	19,802.0
R209	On 04/11/2021	Bond Future			10.57959		69.03224		10.61815	68.81728		14.62	0.00	1,350,684,807.84	19,566	24,538.0
R209	On 04/11/2021	Bond Future	9.50	Call	228.81000		0.22881		204.30000	0.20430	228.810	12.89	0.10	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	4,176.53000		4.17653		4,320.67000	4.32067	4,176.530	13.87	0.73	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,386.36000		2.38636		2,480.18000	2.48018	2,386.360	14.62	0.52	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	342.48000		0.34248		360.99000	0.36099	342.480	17.51	0.11	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.76253		69.82709		10.80247	69.60993		13.95	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.94905		67.51398		10.99047	67.29437		14.04	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.14388		68.28675		11.18687	68.06456		13.43	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			208.50665		208.50665		208.71947	208.71947			0.00	10,842,345.80	52	1,305.0
R210	On 04/11/2021	Bond Future			208.00647		208.00647		208.22265	208.22265			0.00	10,816,336.44	52	1,486.0
R210	On 03/02/2022	Bond Future			210.45077		210.45077		210.67019	210.67019			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			210.16297		210.16297		210.38540	210.38540			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			212.74203		212.74203		212.96736	212.96736			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
R212	On 05/08/2021	Bond Future			173.14953		173.14953		173.11465	173.11465			0.00	71,857,054.95	415	2,437.0
R212	On 04/11/2021	Bond Future			175.04735		175.04735		175.01297	175.01297			0.00	72,644,650.25	415	415.0
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			9.35997		88.41949		9.40238	88.18170		11.11	0.00	724,332,462.08	8,192	1,769.0
R213	On 04/11/2021	Bond Future			9.55026		85.83793		9.59435	85.59802		11.38	0.00	806,619,028.21	9,397	8,897.0
R213	On 03/02/2022	Bond Future			9.74716		86.82590		9.79312	86.58348		10.79	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	596.41000		0.59641		535.98000	0.53598	596.410	9.91	0.18	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	784.17000		0.78417		710.55000	0.71055	784.170	9.97	0.22	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,346.84000		1.34684		1,243.61000	1.24361	1,346.840	10.30	0.33	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,482.80000		1.48280		1,373.58000	1.37358	1,482.800	10.37	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,181.64000		3.18164		3,284.38000	3.28438	3,181.640	10.67	0.54	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,698.05000		2.69805		2,785.47000	2.78547	2,698.050	10.80	0.48	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,144.55000		2.14455		2,217.42000	2.21742	2,144.550	10.97	0.41	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,857.93000		1.85793		1,921.42000	1.92142	1,857.930	11.12	0.37	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,822.35000		1.82235		1,884.65000	1.88465	1,822.350	11.14	0.36	0.00	0	220.0

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
R213	10.25	Put	1,685.91000		1.68591		1,743.65000	1.74365	1,685.910	11.22	0.34	0.00	0	102.0
R213	10.60	Put	1,207.24000		1.20724		1,248.23000	1.24823	1,207.240	11.65	0.26	0.00	0	430.0
R213	10.67	Put	1,128.32000		1.12832		1,166.52000	1.16652	1,128.320	11.74	0.24	0.00	0	220.0
R213			9.94320		84.32340		9.99110	84.07831		10.73	0.00	0.00	0	0.0
R213			10.15399		85.29302		10.20403	85.04496		10.16	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.84875		67.88225		10.88100	67.69672		15.05	0.00	1,090,596,228.50	16,066	11,421.0
R214			11.03024		65.33266		11.06362	65.14558		15.63	0.00	1,069,560,976.86	16,371	16,635.0
R214			11.21712		66.08470		11.25177	65.89563		14.88	0.00	0.00	0	0.0
R214			11.40074		63.58871		11.43668	63.39755		15.04	0.00	0.00	0	0.0
R214			11.59498		64.31521		11.63234	64.12178		14.36	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>												<b>49,555,586,485.57</b>	<b>486,360</b>	<b>1 452 836.0</b>
<b>Grand Total:</b>												<b>49,555,586,485.57</b>	<b>486,360</b>	<b>1 452 836.0</b>