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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2021

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
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.69000		90.69000		90.71000	90.71000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	795.54300		795.54300		795.49900	795.49900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	804.59600		804.59600		804.56500	804.56500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	813.67400		813.67400		813.64700	813.64700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	822.97200		822.97200		822.94600	822.94600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	895.02600		895.02600		891.37300	891.37300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	905.21100		905.21100		901.53300	901.53300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	915.42500		915.42500		911.70800	911.70800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	925.88600		925.88600		922.12800	922.12800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	786.44400		786.44400		784.61600	784.61600			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future	795.39400		795.39400		793.55900	793.55900			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	804.36800		804.36800		802.51600	802.51600			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		813.56000	813.56000		811.68800	811.68800			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 06/05/2021	Bond Future		11.44500	75.39459		11.44500	75.39459			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		11.56583	76.88963		11.61028	76.65897			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.80868	74.00038		11.85492	73.76752			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.07366	74.85373		12.12193	74.61827			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.34504	71.95035		12.39544	71.71219			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 06/05/2021	Bond Future		11.89000	74.38466		11.89000	74.38466			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		12.00959	75.86713		12.03826	75.69889			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.23832	72.48344		12.26818	72.31374			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.47909	73.31958		12.51027	73.14803			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.73429	69.91695		12.76693	69.74343			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		777.00500	777.00500		775.20200	775.20200			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI		785.84600	785.84600		784.03700	784.03700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		794.71400	794.71400		792.88700	792.88700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		803.79500	803.79500		801.94900	801.94900			0.00	0.00	0	0.0
I2025	On 06/05/2021	Bond Future		152.19482	152.19482		152.19482	152.19482			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		152.06990	152.06990		152.28996	152.28996			0.00	24,027,044.20	158	5,288.0
I2025	On 04/11/2021	Bond Future		153.82271	153.82271		154.04618	154.04618			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.03738	154.03738		154.26361	154.26361			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		155.83402	155.83402		156.06296	156.06296			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 06/05/2021	Bond Future		110.55321	110.55321		110.55321	110.55321			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		111.92024	111.92024		111.89876	111.89876			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		112.05903	112.05903		112.03792	112.03792			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 03/02/2022	Bond Future	113.35059		113.35059		113.32943	113.32943			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	113.49749		113.49749		113.47610	113.47610			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 06/05/2021	Bond Future	103.78056		103.78056		103.78056	103.78056			0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	104.59651		104.59651		104.78774	104.78774			0.00	0.00	0	9,629.0
I2033	On 04/11/2021	Bond Future	104.57662		104.57662		104.77061	104.77061			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	105.78192		105.78192		105.97837	105.97837			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	105.76029		105.76029		105.95897	105.95897			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 06/05/2021	Bond Future	116.93132		116.93132		116.93132	116.93132			0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	116.18097		116.18097		116.15468	116.15468			0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	117.52030		117.52030		117.49456	117.49456			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	117.12188		117.12188		117.09592	117.09592			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	118.48804		118.48804		118.46187	118.46187			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 06/05/2021	Bond Future	105.17018		105.17018		105.17018	105.17018			0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	106.32344		106.32344		106.11953	106.11953			0.00	0.00	0	16,718.0
I2046	On 04/11/2021	Bond Future	105.74030		105.74030		105.53478	105.53478			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	106.95913		106.95913		106.75141	106.75141			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	106.36016		106.36016		106.15017	106.15017			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 06/05/2021	Bond Future	108.74623		108.74623		108.74623	108.74623			0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	107.90873		107.90873		107.68062	107.68062			0.00	0.00	0	11,209.0
I2050	On 04/11/2021	Bond Future	109.15248		109.15248		108.92259	108.92259			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	108.46214		108.46214		108.22947	108.22947			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	109.72724		109.72724		109.49196	109.49196			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	286.57100		286.57100		286.39200	286.39200			0.00	0.00	0	580.0
IGOV	On 04/11/2021	Index Future	289.90200		289.90200		289.72600	289.72600			0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	293.24200		293.24200		293.06600	293.06600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	296.66200		296.66200		296.48300	296.48300			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/05/2021	Jibar Tradeable Future	3.68500		96.31500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.71500		96.28500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.73000		96.27000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.76000		96.24000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.77500		96.22500		3.77500	96.22500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.83000		96.17000		3.83000	96.17000			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
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.95000	96.05000		3.96000	96.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.13500	95.86500		4.16500	95.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.50500	95.49500		4.52500	95.47500			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.67000	95.33000		4.71000	95.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.03000	94.97000		5.05500	94.94500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.22500	94.77500		5.25500	94.74500			0.00	0.00	0	0.0
R186	On	06/05/2021			Bond Future	7.29000	118.62308		7.29000	118.62308		7.62	0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.42173	114.85669		7.41858	114.87155		7.16	0.00	12,634,235.90	110	93,183.0
R186	On	04/11/2021			Bond Future	7.59485	116.15356		7.59134	116.16930		6.47	0.00	0.00	0	0.0
R186	On	04/11/2021	7.77	Put	Bond Future	1,720.56000	1.72056	1,731.09000	1.73109	1,720.560	6.48	0.43	0.00	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	535.25000	0.53525	544.71000	0.54471	535.250	7.00	0.17	0.00	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.79301	112.18344		7.78923	112.19951		6.41	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	8.01138	113.46638		8.00731	113.48273		5.91	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	06/05/2021			Bond Future	322.64775	322.64775		322.64775	322.64775			0.00	0.00	0	0.0
R197	On	05/08/2021			Bond Future	317.91962	317.91962		317.87232	317.87232			0.00	1,271,678.48	4	1,756.0
R197	On	04/11/2021			Bond Future	321.58371	321.58371		321.53780	321.53780			0.00	0.00	0	0.0
R197	On	03/02/2022			Bond Future	317.18712	317.18712		317.14104	317.14104			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	320.88706	320.88706		320.84067	320.84067			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	06/05/2021			Bond Future	231.69301	231.69301		231.69301	231.69301			0.00	0.00	0	0.0
R202	On	05/08/2021			Bond Future	229.99039	229.99039		229.93996	229.93996			0.00	0.00	0	9,325.0
R202	On	04/11/2021			Bond Future	232.64089	232.64089		232.59104	232.59104			0.00	0.00	0	0.0
R202	On	03/02/2022			Bond Future	231.01822	231.01822		230.96824	230.96824			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	233.71287	233.71287		233.66240	233.66240			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	06/05/2021			Bond Future	4.66500	106.78546		4.66500	106.78546		1.18	0.00	0.00	0	0.0
R2023	On	05/08/2021			Bond Future	4.70312	107.96539		4.71579	107.94604		1.19	0.00	0.00	0	15,675.0
R2023	On	04/11/2021			Bond Future	4.72635	105.27594		4.74104	105.25702		1.14	0.00	0.00	0	0.0
R2023	On	03/02/2022			Bond Future	4.77905	106.46459		4.79731	106.44558		0.98	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	4.82509	103.77257		4.84905	103.75342		0.83	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	06/05/2021			Bond Future	9.09000	95.71840		9.09000	95.71840		13.37	0.00	0.00	0	0.0
R2030	On	05/08/2021			Bond Future	9.15466	93.53062		9.22496	93.14132		12.60	0.00	0.00	0	103,931.0

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R2030	On 05/08/2021	Bond Future	7.70	Call	175.04000	0.17504	160.43000	0.16043	175.040	12.07	0.07	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.50	Call	870.45000	0.87045	801.37000	0.80137	870.450	12.18	0.27	0.00	0	5,000.0		
R2030	On 05/08/2021	Bond Future	8.78	Call	1,371.35000	1.37135	1,268.82000	1.26882	1,371.350	12.34	0.37	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	8.83	Call	1,477.05000	1.47705	1,367.92000	1.36792	1,477.050	12.37	0.39	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	8.95	Call	1,751.22000	1.75122	1,625.61000	1.62561	1,751.220	12.43	0.43	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.45	Call	3,199.33000	3.19933	3,000.23000	3.00023	3,199.330	12.73	0.62	0.00	0	600.0		
R2030	On 05/08/2021	Bond Future	9.50	Put	1,477.10000	1.47710	1,659.97000	1.65997	1,477.100	12.76	0.36	0.00	0	5,000.0		
R2030	On 05/08/2021	Bond Future	9.75	Put	1,060.73000	1.06073	1,209.08000	1.20908	1,060.730	13.01	0.28	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.15	Put	613.65000	0.61365	715.49000	0.71549	613.650	13.50	0.18	0.00	0	479.0		
R2030	On 05/08/2021	Bond Future	10.30	Put	490.10000	0.49010	576.89000	0.57689	490.100	13.63	0.15	0.00	0	200.0		
R2030	On 05/08/2021	Bond Future	12.10	Put	9.46000	0.00946	13.29000	0.01329	9.460	13.63	0.00	0.00	0	600.0		
R2030	On 04/11/2021	Bond Future			9.34179	94.58764	9.41511	94.19453		11.52	0.00	0.00	0	0.0		
R2030	On 04/11/2021	Bond Future	8.27	Call	897.41000	0.89741	830.36000	0.83036	897.410	10.99	0.22	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	8.77	Call	1,667.62000	1.66762	1,555.69000	1.55569	1,667.620	11.12	0.35	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,637.76000	2.63776	2,479.89000	2.47989	2,637.760	11.36	0.48	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,752.31000	4.75231	4,519.05000	4.51905	4,752.310	11.80	0.66	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	409.71000	0.40971	464.16000	0.46416	409.710	12.46	0.10	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	320.68000	0.32068	365.81000	0.36581	320.680	12.46	0.08	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.55033	91.65163	9.62709	91.25422		11.52	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,256.95000	1.25695	1,173.44000	1.17344	1,256.950	10.94	0.25	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,964.88000	1.96488	1,845.20000	1.84520	1,964.880	11.00	0.35	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	4,107.85000	4.10785	4,340.50000	4.34050	4,107.850	11.28	0.53	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,711.49000	3.71149	3,523.83000	3.52383	3,711.490	11.43	0.53	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	3,036.43000	3.03643	3,229.95000	3.22995	3,036.430	11.54	0.43	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	1,383.66000	1.38366	1,494.79000	1.49479	1,383.660	12.42	0.23	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.77340	92.69997	9.85385	92.29804		10.61	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	0.00	0	0.0		
R2032	On 06/05/2021	Bond Future			9.89500	90.09086	9.89500	90.09086		16.10	0.00	0.00	0	0.0		
R2032	On 05/08/2021	Bond Future			9.96607	91.87866	10.02046	91.55442		14.67	0.00	0.00	0	135,812.0		
R2032	On 04/11/2021	Bond Future			10.16569	88.77041	10.22227	88.44303		14.20	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,482.00000	1.48200	1,411.23000	1.41123	1,482.000	13.48	0.30	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,571.29000	2.57129	2,461.30000	2.46130	2,571.290	13.88	0.43	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	224.19000	0.22419	251.55000	0.25155	224.190	15.38	0.05	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.38159	89.77300	10.44060	89.44204		13.54	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,130.29000	1.13029	1,077.07000	1.07707	1,130.290	12.81	0.21	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,422.26000	1.42226	1,357.21000	1.35721	1,422.260	12.81	0.25	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,143.08000	2.14308	2,051.44000	2.05144	2,143.080	12.87	0.34	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,225.75000	2.22575	2,131.41000	2.13141	2,225.750	12.90	0.35	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	5,938.88000	5.93888	6,162.41000	6.16241	5,938.880	13.04	0.60	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	4,835.09000	4.83509	5,035.23000	5.03523	4,835.090	13.28	0.53	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	4,221.13000	4.22113	4,406.25000	4.40625	4,221.130	13.43	0.48	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	3,951.79000	3.95179	4,129.81000	4.12981	3,951.790	13.50	0.46	0.00	0	198.0		

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 03/02/2022	Bond Future	10.53	Put	3,746.72000	3.74672	3,919.10000	3.91910	3,746.720	13.56	0.45	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	3,432.00000	3.43200	3,595.31000	3.59531	3,432.000	13.66	0.42	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	2,826.07000	2.82607	2,969.98000	2.96998	2,826.070	13.92	0.36	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	2,511.68000	2.51168	2,644.38000	2.64438	2,511.680	14.13	0.33	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.60762	86.65393	10.66923	86.31923		13.09	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 06/05/2021	Bond Future			10.56500	89.57486	10.56500	89.57486		17.99	0.00	0.00	0	0.0		
R2035	On 05/08/2021	Bond Future			10.65590	91.32298	10.68429	91.14071		16.52	0.00	0.00	0	91,665.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,215.82000	1.21582	1,204.08000	1.20408	1,215.820	15.64	0.29	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	2,579.59000	2.57959	2,711.37000	2.71137	2,579.590	16.54	0.44	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	1,306.80000	1.30680	1,399.95000	1.39995	1,306.800	17.39	0.27	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			10.86105	87.87859	10.89050	87.69483		16.22	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	1,884.26000	1.88426	1,853.21000	1.85321	1,884.260	15.28	0.33	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,906.45000	1.90645	1,875.04000	1.87504	1,906.450	15.29	0.33	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	2,160.64000	2.16064	2,125.12000	2.12512	2,160.640	15.43	0.36	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	4,793.44000	4.79344	4,926.49000	4.92649	4,793.440	15.83	0.55	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,197.72000	3.19772	3,146.14000	3.14614	3,197.720	15.86	0.46	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	3,316.65000	3.31665	3,428.02000	3.42802	3,316.650	16.29	0.42	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	3,012.24000	3.01224	3,118.08000	3.11808	3,012.240	16.40	0.39	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	1,960.26000	1.96026	2,042.61000	2.04261	1,960.260	17.18	0.28	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	212.98000	0.21298	230.56000	0.23056	212.980	17.61	0.05	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			11.08538	88.87096	11.11607	88.68526		15.23	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	1,415.23000	1.41523	1,390.61000	1.39061	1,415.230	14.35	0.23	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	2,052.84000	2.05284	2,016.96000	2.01696	2,052.840	14.35	0.31	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,358.03000	2.35803	2,316.96000	2.31696	2,358.030	14.36	0.34	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	6,020.74000	6.02074	6,151.41000	6.15141	6,020.740	14.72	0.57	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	4,757.71000	4.75771	4,873.96000	4.87396	4,757.710	15.05	0.49	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	4,048.93000	4.04893	4,155.56000	4.15556	4,048.930	15.26	0.43	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	3,768.21000	3.76821	3,870.64000	3.87064	3,768.210	15.35	0.41	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	3,025.88000	3.02588	3,115.84000	3.11584	3,025.880	15.71	0.35	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	2,755.32000	2.75532	2,840.14000	2.84014	2,755.320	15.91	0.32	0.00	0	200.0		
R2035	On 05/05/2022	Bond Future			11.31083	85.41048	11.34280	85.22273		14.88	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 06/05/2021	Bond Future			10.78000	85.22837	10.78000	85.22837		19.23	0.00	0.00	0	0.0		
R2037	On 05/08/2021	Bond Future			10.84031	82.87552	10.88434	82.59270		18.58	0.00	5,469,784.32	66	124,489.0		
R2037	On 04/11/2021	Bond Future			11.03443	83.81242	11.08008	83.52699		17.33	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,574.64000	5.57464	5,428.53000	5.42853	5,574.640	17.57	0.63	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	1,495.98000	1.49598	1,588.23000	1.58823	1,495.980	18.82	0.22	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			11.24652	80.50463	11.29405	80.21604		17.15	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.46770	81.42561	11.51719	81.13380		15.91	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		

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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/05/2021	Bond Future			10.88000		87.55431		10.88000	87.55431		19.54	0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			10.97597		84.76120		10.99392	84.63801		19.07	0.00	19,325,553.60	228	85,293.0
R2040	On 05/08/2021	Bond Future	11.05	Call	3,352.71000		3.35271		3,338.79000	3.33879	3,352.710	18.80	0.54	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	5,406.30000		5.40630		5,368.42000	5.36842	5,406.300	19.51	0.70	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	6.66000		0.00666		8.26000	0.00826	6.660	21.03	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			11.16595		85.71951		11.18452	85.59547		17.96	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			11.37325		82.18301		11.39258	82.05767		17.51	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.58884		83.12322		11.60897	82.99651		16.33	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 06/05/2021	Bond Future			10.92500		84.25524		10.92500	84.25524		20.52	0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			11.00145		81.63461		11.03493	81.40177		20.04	0.00	0.00	0	60,776.0
R2044	On 04/11/2021	Bond Future			11.18237		82.55758		11.21708	82.32266		18.88	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			11.37947		79.11055		11.41562	78.87306		18.37	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.58406		80.01557		11.62171	79.77548		17.13	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 06/05/2021	Bond Future			10.83500		83.57884		10.83500	83.57884		20.85	0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			10.91293		85.24778		10.93580	85.08323		19.31	0.00	6,819,822.40	80	172,314.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,299.61000		1.29961		1,296.11000	1.29611	1,299.610	18.06	0.29	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,826.13000		1.82613		1,815.89000	1.81589	1,826.130	18.50	0.36	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,136.44000		3.13644		3,106.83000	3.10683	3,136.440	19.17	0.51	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,326.79000		4.32679		4,279.24000	4.27924	4,326.790	19.60	0.62	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.08994		81.79791		11.11366	81.63197		19.26	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.28214		82.72165		11.30685	82.55398		17.64	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.47376		79.25391		11.49949	79.08439		17.42	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 06/05/2021	Bond Future			10.49500		69.05948		10.49500	69.05948		21.40	0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.55574		70.51531		10.59929	70.27100		19.37	0.00	0.00	0	28,121.0
R209	On 04/11/2021	Bond Future			10.73516		68.17083		10.78022	67.92422		18.60	0.00	27,268,332.00	400	4,075.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,026.65000		1.02665		993.19000	0.99319	1,026.650	17.72	0.22	15,203,660.82	1,000	5,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,168.97000		4.16897		4,330.82000	4.33082	4,168.970	18.14	0.53	36,294,581.10	1,000	11,000.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,280.39000		1.28039		1,359.19000	1.35919	1,280.390	20.11	0.22	29,606,056.80	2,000	7,500.0
R209	On 03/02/2022	Bond Future			10.92671		68.94073		10.97346	68.69137		17.86	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.12493		66.58846		11.17346	66.33629		17.24	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

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
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 06/05/2021	Bond Future			204.19987		204.19987		204.19987	204.19987			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			206.42507		206.42507		206.38654	206.38654			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			206.06241		206.06241		206.02471	206.02471			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.43758		208.43758		208.39968	208.39968			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			208.06949		208.06949		208.03127	208.03127			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 06/05/2021	Bond Future			172.29782		172.29782		172.29782	172.29782			0.00	0.00	0	0.0
R212	On 05/08/2021	Bond Future			171.84453		171.84453		171.82346	171.82346			0.00	0.00	0	1,608.0
R212	On 04/11/2021	Bond Future			173.82553		173.82553		173.80529	173.80529			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 06/05/2021	Bond Future			9.50500		85.59941		9.50500	85.59941		15.55	0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.57087		87.24543		9.63036	86.91804		14.01	0.00	21,462,375.78	246	9,054.0
R213	On 04/11/2021	Bond Future			9.76078		84.70032		9.82264	84.36981		13.38	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.97042		85.65673		10.03498	85.32257		12.84	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,148.50000		1.14850	1,087.80000	1.08780	1,148.500	12.19	0.23	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,358.89000		1.35889	1,288.79000	1.28879	1,358.890	12.19	0.26	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,877.10000		1.87710	1,785.27000	1.78527	1,877.100	12.19	0.33	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,995.13000		1.99513	1,898.61000	1.89861	1,995.130	12.19	0.35	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	4,800.30000		4.80030	5,012.05000	5.01205	4,800.300	12.40	0.57	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	4,270.55000		4.27055	4,468.96000	4.46896	4,270.550	12.52	0.53	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	3,638.50000		3.63850	3,819.12000	3.81912	3,638.500	12.68	0.47	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	3,281.50000		3.28150	3,451.12000	3.45112	3,281.500	12.78	0.44	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	3,236.18000		3.23618	3,404.35000	3.40435	3,236.180	12.79	0.43	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	3,059.71000		3.05971	3,222.09000	3.22209	3,059.710	12.84	0.42	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	2,387.57000		2.38757	2,525.66000	2.52566	2,387.570	13.10	0.35	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	2,273.89000		2.27389	2,407.40000	2.40740	2,273.890	13.16	0.33	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.18310		83.10517		10.25046	82.76725		12.35	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 06/05/2021	Bond Future			10.82000		66.27911		10.82000	66.27911		23.23	0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.89226		67.63215		10.92025	67.47206		21.04	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			11.06857		65.11791		11.09753	64.95641		20.30	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.25955		65.85330		11.28963	65.69007		19.47	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.44988		63.32758		11.48111	63.16252		18.82	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

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
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											199,383,125.40	5,292	1 147 428.0
Grand Total:											199,383,125.40	5,292	1 147 428.0