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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2021

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	90.70000		90.70000		90.69000	90.69000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future	791.44400		791.44400		794.12400	794.12400			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	800.41600		800.41600		803.12900	803.12900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	809.80700		809.80700		812.55300	812.55300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	819.48000		819.48000		822.26000	822.26000			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	890.46100		890.46100		896.19400	896.19400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	900.55600		900.55600		906.35700	906.35700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	911.12100		911.12100		916.99300	916.99300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	922.00400		922.00400		927.94700	927.94700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	783.73200		783.73200		787.84500	787.84500			0.00	15,674,640.00	2	134.0
ALBI	On 04/11/2021	Index Future	792.61700		792.61700		796.78000	796.78000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	806.13000		806.13000		806.13000	806.13000			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		811.49500	811.49500		815.75900	815.75900			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		11.57481	76.84295		11.51521	77.15355			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.81904	73.94812		11.75675	74.26315			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		12.07764	74.83427		12.01252	75.15352			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.34116	71.96873		12.27312	72.29215			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		12.02527	75.77504		11.95989	76.16030			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		12.25551	72.38566		12.18710	72.77612			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.49107	73.25358		12.41954	73.64918			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.73970	69.88814		12.66480	70.28881			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		774.23300	774.23300		778.33200	778.33200			0.00	0.00	0	989.0
GOVI	On 04/11/2021	GOVI		783.01100	783.01100		787.15900	787.15900			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		792.19700	792.19700		796.39600	796.39600			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		801.66000	801.66000		805.90900	805.90900			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		152.20644	152.20644		152.13270	152.13270			0.00	304,412.88	2	5,368.0
I2025	On 04/11/2021	Bond Future		153.95146	153.95146		153.87840	153.87840			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.23634	154.23634		154.16339	154.16339			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		156.11518	156.11518		156.04185	156.04185			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		112.09208	112.09208		112.02916	112.02916			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		112.22606	112.22606		112.16364	112.16364			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		113.56978	113.56978		113.50736	113.50736			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		113.77777	113.77777		113.71488	113.71488			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		105.26451	105.26451	104.66320	104.66320			0.00	0.00	0	9,629.0
I2033		On 04/11/2021	Bond Future		105.24580	105.24580	104.63874	104.63874			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		106.50597	106.50597	105.89214	105.89214			0.00	0.00	0	0.0
I2033		On 05/05/2022	Bond Future		106.54738	106.54738	105.92651	105.92651			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		116.33350	116.33350	116.25667	116.25667			0.00	0.00	0	7,713.0
I2038		On 04/11/2021	Bond Future		117.66746	117.66746	117.59091	117.59091			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future		117.32325	117.32325	117.24657	117.24657			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		118.75264	118.75264	118.67543	118.67543			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		106.28006	106.28006	106.39176	106.39176			0.00	0.00	0	16,718.0
I2046		On 04/11/2021	Bond Future		105.68998	105.68998	105.80410	105.80410			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		106.95579	106.95579	107.07173	107.07173			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		106.41178	106.41178	106.52949	106.52949			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		107.84662	107.84662	107.77512	107.77512			0.00	0.00	0	11,209.0
I2050		On 04/11/2021	Bond Future		109.08297	109.08297	109.01191	109.01191			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		108.44024	108.44024	108.36899	108.36899			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		109.76136	109.76136	109.68956	109.68956			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		286.71700	286.71700	286.67800	286.67800			0.00	0.00	0	580.0
IGOV		On 04/11/2021	Index Future		290.03800	290.03800	289.99900	289.99900			0.00	0.00	0	16.0
IGOV		On 03/02/2022	Index Future		293.51000	293.51000	293.47200	293.47200			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		297.08400	297.08400	297.04600	297.04600			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/05/2021	Jibar Tradeable Future		3.68500	96.31500	3.68500	96.31500			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		3.74000	96.26000	3.72000	96.28000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future		3.76000	96.24000	3.75000	96.25000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.78500	96.21500	3.76500	96.23500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.85000	96.15000	3.82000	96.18000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.99000	96.01000	3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.22500	95.77500	4.14500	95.85500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.60500	95.39500	4.51500	95.48500			0.00	0.00	0	471.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.79000	95.21000	4.68000	95.32000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.12500	94.87500	5.02500	94.97500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.32500	94.67500	5.21500	94.78500			0.00	0.00	0	0.0
R186		On 05/08/2021	Bond Future		7.54588	114.27304	7.46744	114.64136		7.22	0.00	6,056,471.12	53	93,183.0

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			7.72855	115.55587		7.64483	115.92966		6.80	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	2,085.79000	2.08579		1,813.26000	1.81326	2,085.790	6.81	0.48	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	707.84000	0.70784		570.68000	0.57068	707.840	7.31	0.21	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.92362	111.62989		7.83413	112.00879		6.55	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.13654	112.96494		8.04066	113.34881		6.06	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			318.23921	318.23921		317.87038	317.87038			0.00	636,478.42	2	1,754.0
R197	On 04/11/2021	Bond Future			321.88743	321.88743		321.51775	321.51775			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			317.63644	317.63644		317.26437	317.26437			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			321.50654	321.50654		321.13107	321.13107			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			230.05615	230.05615		230.36951	230.36951			0.00	0.00	0	9,325.0
R202	On 04/11/2021	Bond Future			232.69319	232.69319		233.01284	233.01284			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			231.17433	231.17433		231.49898	231.49898			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			233.99041	233.99041		234.32005	234.32005			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			4.79247	107.82898		4.71323	107.94995		1.20	0.00	0.00	0	15,675.0
R2023	On 04/11/2021	Bond Future			4.83898	105.13099		4.74303	105.25446		1.16	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			4.87452	106.36527		4.75381	106.49087		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			4.88314	103.72619		4.72364	103.85369		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 05/08/2021	Bond Future			9.24786	93.01497		9.13454	93.64242		12.54	0.00	54,878,832.30	590	103,705.0
R2030	On 05/08/2021	Bond Future	7.70	Call	129.99000	0.12999		178.84000	0.17884	129.990	12.01	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	713.57000	0.71357		889.83000	0.88983	713.570	12.12	0.23	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,157.91000	1.15791		1,400.46000	1.40046	1,157.910	12.28	0.33	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	1,253.47000	1.25347		1,508.09000	1.50809	1,253.470	12.31	0.35	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	1,503.27000	1.50327		1,787.08000	1.78708	1,503.270	12.38	0.40	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.45	Call	2,850.56000	2.85056		3,256.69000	3.25669	2,850.560	12.67	0.59	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.50	Put	1,635.10000	1.63510		1,424.80000	1.42480	1,635.100	12.70	0.39	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	9.75	Put	1,178.84000	1.17884		1,018.49000	1.01849	1,178.840	12.95	0.31	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	682.82000	0.68282		584.87000	0.58487	682.820	13.43	0.20	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	545.84000	0.54584		465.67000	0.46567	545.840	13.56	0.16	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	10.55000	0.01055		8.48000	0.00848	10.550	13.56	0.01	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.44036	94.05965		9.32179	94.69524		11.93	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	855.72000	0.85572		915.46000	0.91546	855.720	11.43	0.21	0.00	0	300.0

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
R2030	On 04/11/2021	Bond Future	8.77	Call	1,606.54000	1.60654	1,698.00000	1.69800	1,606.540	11.68	0.33	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	2,517.65000	2.51765	2,680.79000	2.68079	2,517.650	11.90	0.45	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	4,549.60000	4.54960	4,816.11000	4.81611	4,549.600	12.45	0.63	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	505.57000	0.50557	394.93000	0.39493	505.570	12.84	0.12	0.00	0	1,102.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	401.10000	0.40110	308.45000	0.30845	401.100	12.84	0.10	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.64538	91.15985	9.52111	91.80349		11.60	0.00	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,150.33000	1.15033	1,290.87000	1.29087	1,150.330	11.04	0.24	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	1,849.73000	1.84973	2,013.05000	2.01305	1,849.730	11.23	0.34	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	4,432.52000	4.43252	4,021.68000	4.02168	4,432.520	11.52	0.55	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	3,512.72000	3.51272	3,785.98000	3.78598	3,512.720	11.66	0.51	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	3,309.07000	3.30907	2,965.26000	2.96526	3,309.070	11.77	0.45	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	1,501.80000	1.50180	1,343.52000	1.34352	1,501.800	12.47	0.25	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.86341	92.25042	9.73311	92.90212		10.69	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			10.03374	91.47549	9.94688	91.99344		14.62	0.00	19,209,852.90	210	136,022.0		
R2032	On 04/11/2021	Bond Future			10.23721	88.35686	10.14653	88.88164		14.61	0.00	0.00	0	21.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	1,434.58000	1.43458	1,506.90000	1.50690	1,434.580	13.90	0.28	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,476.84000	2.47684	2,609.76000	2.60976	2,476.840	14.29	0.41	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	268.67000	0.26867	215.46000	0.21546	268.670	15.76	0.06	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			10.44907	89.39467	10.35438	89.92618		13.60	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,058.94000	1.05894	1,157.77000	1.15777	1,058.940	12.89	0.20	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,336.25000	1.33625	1,455.56000	1.45556	1,336.250	12.89	0.24	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	2,073.76000	2.07376	2,189.26000	2.18926	2,073.760	13.13	0.33	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	2,153.34000	2.15334	2,273.22000	2.27322	2,153.340	13.16	0.34	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	6,229.13000	6.22913	5,839.43000	5.83943	6,229.130	13.29	0.62	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	5,097.43000	5.09743	4,746.72000	4.74672	5,097.430	13.53	0.54	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	4,463.61000	4.46361	4,139.78000	4.13978	4,463.610	13.67	0.50	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	4,184.66000	4.18466	3,873.74000	3.87374	4,184.660	13.74	0.48	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	3,974.69000	3.97469	3,671.29000	3.67129	3,974.690	13.80	0.46	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	3,660.16000	3.66016	3,360.76000	3.36076	3,660.160	13.93	0.43	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	3,046.36000	3.04636	2,763.72000	2.76372	3,046.360	14.25	0.38	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	2,721.89000	2.72189	2,454.44000	2.45444	2,721.890	14.48	0.34	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.66962	86.31712	10.57070	86.85535		13.18	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			10.67703	91.18727	10.59556	91.71222		16.43	0.00	22,796,817.50	250	91,415.0		
R2035	On 05/08/2021	Bond Future	10.02	Call	1,185.05000	1.18505	1,318.02000	1.31802	1,185.050	15.88	0.28	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	2,637.88000	2.63788	2,393.90000	2.39390	2,637.880	16.72	0.45	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	1,366.79000	1.36679	1,192.49000	1.19249	1,366.790	17.75	0.27	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			10.88401	87.73528	10.79909	88.26706		16.49	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	1,941.79000	1.94179	2,003.75000	2.00375	1,941.790	15.84	0.33	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,963.93000	1.96393	2,026.93000	2.02693	1,963.930	15.86	0.33	0.00	0	400.0		

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 04/11/2021	Bond Future	10.23	Call	2,215.17000	2.21517	2,292.09000	2.29209	2,215.170	15.98	0.36	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	4,975.27000	4.97527	4,573.84000	4.57384	4,975.270	16.35	0.55	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,235.13000	3.23513	3,368.60000	3.36860	3,235.130	16.37	0.46	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	3,482.68000	3.48268	3,144.15000	3.14415	3,482.680	16.83	0.43	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	3,183.96000	3.18396	2,850.87000	2.85087	3,183.960	16.98	0.40	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	2,120.01000	2.12001	1,843.56000	1.84356	2,120.010	17.85	0.29	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	228.09000	0.22809	193.15000	0.19315	228.090	17.85	0.05	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.10278	88.76561	11.01415	89.30424		15.22	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	1,378.28000	1.37828	1,513.05000	1.51305	1,378.280	14.35	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	2,030.51000	2.03051	2,183.23000	2.18323	2,030.510	14.44	0.31	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,371.11000	2.37111	2,502.59000	2.50259	2,371.110	14.59	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6,129.43000	6.12943	5,769.23000	5.76923	6,129.430	14.94	0.57	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	4,849.88000	4.84988	4,541.89000	4.54189	4,849.880	15.25	0.49	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	4,140.29000	4.14029	3,855.59000	3.85559	4,140.290	15.46	0.44	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3,865.56000	3.86556	3,584.41000	3.58441	3,865.560	15.59	0.42	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	3,132.45000	3.13245	2,869.66000	2.86966	3,132.450	16.01	0.35	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	2,862.23000	2.86223	2,610.16000	2.61016	2,862.230	16.23	0.33	0.00	0	200.0	
R2035	On 05/05/2022	Bond Future			11.32133	85.34875	11.22894	85.89419		14.90	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			10.85130	82.80479	10.79067	83.19613		18.45	0.00	0.00	0	124,489.0	
R2037	On 04/11/2021	Bond Future			11.04679	83.73499	10.98365	84.13169		17.63	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,643.61000	5.64361	5,767.37000	5.76737	5,643.610	18.21	0.63	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	1,539.89000	1.53989	1,417.65000	1.41765	1,539.890	19.08	0.22	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.25322	80.46386	11.18741	80.86571		17.11	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.46751	81.42673	11.39894	81.83372		15.92	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			10.99777	84.61162	10.92139	85.13755		18.99	0.00	0.00	0	85,293.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	3,278.06000	3.27806	3,543.40000	3.54340	3,278.060	19.06	0.54	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	5,326.68000	5.32668	5,657.64000	5.65764	5,326.680	19.91	0.69	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	5.99000	0.00599	5.44000	0.00544	5.990	20.94	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			11.18950	85.56226	11.11000	86.09498		18.15	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			11.39187	82.06227	11.30899	82.60186		17.50	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future			11.60136	83.04437	11.51500	83.59073		16.35	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			11.02394	81.47808	10.95765	81.94092		19.93	0.00	0.00	0	60,776.0	
R2044	On 04/11/2021	Bond Future			11.20660	82.39347	11.13758	82.86243		19.05	0.00	0.00	0	0.0	
R2044	On 03/02/2022	Bond Future			11.39909	78.98150	11.32714	79.45647		18.34	0.00	0.00	0	0.0	
R2044	On 05/05/2022	Bond Future			11.59797	79.92672	11.52298	80.40775		17.14	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	

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 05/08/2021	Bond Future			10.94664		85.00543		10.86430	85.59964		19.25	0.00	0.00	0	172,314.0
R2048	On 05/08/2021	Bond Future	10.30	Call	1,267.88000		1.26788		1,388.86000	1.38886	1,267.880	18.54	0.28	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.50	Call	1,767.27000		1.76727		1,940.34000	1.94034	1,767.270	18.90	0.35	0.00	0	1,000.0
R2048	On 05/08/2021	Bond Future	10.90	Call	3,024.76000		3.02476		3,302.02000	3.30202	3,024.760	19.46	0.50	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	11.20	Call	4,204.53000		4.20453		4,529.19000	4.52919	4,204.530	19.99	0.61	0.00	0	1,000.0
R2048	On 04/11/2021	Bond Future			11.12582		81.54714		11.04006	82.14885		19.41	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			11.31411		82.50483		11.22466	83.11415		17.72	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			11.50073		79.07624		11.40754	79.69322		17.48	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			10.56819		70.44534		10.50695	70.79052		19.31	0.00	28,178,136.00	400	28,493.0
R209	On 04/11/2021	Bond Future			10.74888		68.09560		10.68527	68.44538		19.29	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,092.19000		1.09219		1,082.16000	1.08216	1,092.190	18.40	0.23	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	4,364.73000		4.36473		4,014.23000	4.01423	4,364.730	19.07	0.53	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	1,372.47000		1.37247		1,213.92000	1.21392	1,372.470	20.76	0.23	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.93519		68.89540		10.86912	69.24975		18.04	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.12695		66.57794		11.05833	66.93677		17.42	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			206.53513		206.53513		206.55070	206.55070			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			206.16119		206.16119		206.17916	206.17916			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			208.62988		208.62988		208.64926	208.64926			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			208.37144		208.37144		208.39176	208.39176			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			171.97525		171.97525		171.93889	171.93889			0.00	0.00	0	1,608.0
R212	On 04/11/2021	Bond Future			173.94702		173.94702		173.91207	173.91207			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			9.63882		86.87162		9.54121	87.40927		13.98	0.00	0.00	0	9,054.0
R213	On 04/11/2021	Bond Future			9.83262		84.31665		9.73077	84.86128		13.87	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.03807		85.30662		9.93166	85.85819		12.94	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,087.82000		1.08782		1,190.63000	1.19063	1,087.820	12.32	0.22	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,288.58000		1.28858		1,407.13000	1.40713	1,288.580	12.32	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,807.99000		1.80799		1,939.23000	1.93923	1,807.990	12.41	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,932.81000		1.93281		2,060.22000	2.06022	1,932.810	12.45	0.34	0.00	0	430.0

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	On 03/02/2022	Bond Future	9.58	Put	5,067.33000	5.06733	4,680.15000	4.68015	5,067.330	12.68	0.58	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	4,521.69000	4.52169	4,158.62000	4.15862	4,521.690	12.79	0.54	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	3,868.13000	3.86813	3,537.42000	3.53742	3,868.130	12.94	0.49	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	3,499.10000	3.49910	3,187.05000	3.18705	3,499.100	13.04	0.45	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	3,452.16000	3.45216	3,142.60000	3.14260	3,452.160	13.05	0.45	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	3,269.24000	3.26924	2,969.60000	2.96960	3,269.240	13.10	0.43	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	2,592.65000	2.59265	2,311.86000	2.31186	2,592.650	13.44	0.36	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	2,476.19000	2.47619	2,200.85000	2.20085	2,476.190	13.52	0.35	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			10.24504	82.79437	10.13395	83.35287		12.45	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			10.91036	67.52855	10.84378	67.91092		21.06	0.00	0.00	0	17,880.0	
R214	On 04/11/2021	Bond Future			11.08815	65.00865	11.01896	65.39608		21.10	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future			11.27450	65.77209	11.20255	66.16446		19.67	0.00	0.00	0	0.0	
R214	On 05/05/2022	Bond Future			11.45911	63.27872	11.38438	63.67603		19.08	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	
Total for Derivatives :												147,735,641.12	1,509	1 151 662.0	
Grand Total:												147,735,641.12	1,509	1 151 662.0	