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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2021

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		803.00600	803.00600		801.63200	801.63200			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		811.86100	811.86100		810.47400	810.47400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		821.17100	821.17100		819.77000	819.77000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		830.86800	830.86800		829.45200	829.45200			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		920.88600	920.88600		918.60500	918.60500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		931.04100	931.04100		928.73700	928.73700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		941.71800	941.71800		939.39000	939.39000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		952.83900	952.83900		950.48400	950.48400			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		810.31500	810.31500		808.61500	808.61500			0.00	0.00	0	114.0
ALBI	On 04/11/2021	Index Future		819.25000	819.25000		817.53500	817.53500			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		828.64500	828.64500		826.91200	826.91200			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		838.43100	838.43100		836.67800	836.67800			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		10.93108	80.29692		10.95922	80.14126			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.15658	77.39854		11.18583	77.24144			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.39402	78.28680		11.42448	78.12810			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.63351	75.43545		11.66525	75.27497			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		11.46259	79.20491		11.49059	79.02796			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.67556	75.81161		11.70471	75.63297			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		11.89244	76.68214		11.92281	76.50158			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.11880	73.33054		12.15049	73.14800			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		800.10900	800.10900		798.41400	798.41400			0.00	16,002,180.00	2	977.0
GOVI	On 04/11/2021	GOVI		808.93300	808.93300		807.22100	807.22100			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		818.20900	818.20900		816.47900	816.47900			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		827.87100	827.87100		826.12300	826.12300			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.43596	153.43596		153.43734	153.43734			0.00	0.00	0	5,211.0
I2025	On 04/11/2021	Bond Future		155.14782	155.14782		155.14969	155.14969			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.39138	155.39138		155.39352	155.39352			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.26352	157.26352		157.26594	157.26594			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		114.35648	114.35648		114.33490	114.33490			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.46187	114.46187		114.44043	114.44043			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.80225	115.80225		115.78084	115.78084			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.00406	116.00406		115.98254	115.98254			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	108.14643		108.14643	108.17837	108.17837				0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	108.10332		108.10332	108.13590	108.13590				0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.36911		109.36911	109.40237	109.40237				0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.41457		109.41457	109.44830	109.44830				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	121.01076		121.01076	120.98404	120.98404				0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.36086		122.36086	122.33437	122.33437				0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	122.02395		122.02395	121.99722	121.99722				0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.49430		123.49430	123.46749	123.46749				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	111.58792		111.58792	111.56380	111.56380				0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	110.99386		110.99386	110.96965	110.96965				0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.29368		112.29368	112.26961	112.26961				0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	111.77172		111.77172	111.74754	111.74754				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	113.80428		113.80428	113.77915	113.77915				0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	115.07376		115.07376	115.04870	115.04870				0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	114.45548		114.45548	114.43032	114.43032				0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	115.83464		115.83464	115.80931	115.80931				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	294.75500		294.75500	294.75500	294.75500				0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	298.07800		298.07800	298.07900	298.07900				0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	301.56800		301.56800	301.56900	301.56900				0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	305.20000		305.20000	305.20200	305.20200				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.68500		96.31500	3.68500	96.31500				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.71500		96.28500	3.72500	96.27500				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	3.77500	96.22500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.86000		96.14000	3.86000	96.14000				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	4.02000		95.98000	4.01000	95.99000				0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.24500		95.75500	4.23500	95.76500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.53000		95.47000	4.53000	95.47000				0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.71000		95.29000	4.71000	95.29000				0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.98500		95.01500	4.98500	95.01500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.16000		94.84000	5.15500	94.84500				0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.17962		116.00583	7.22303	115.79872			7.34	0.00	44,662,244.55	385	91,009.0

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			7.34711		117.27169		7.39318	117.06271		6.63	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,172.15000		1.17215		1,251.77000	1.25177	1,172.150	6.72	0.34	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	286.37000		0.28637		313.60000	0.31360	286.370	7.14	0.11	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.52390		113.33497		7.57299	113.12380		6.31	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.71265		114.67490		7.76512	114.46143		5.89	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			321.43020		321.43020		321.38511	321.38511			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			325.01589		325.01589		324.97126	324.97126			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.65552		320.65552		320.61103	320.61103			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.51958		324.51958		324.47501	324.47501			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			237.56543		237.56543		237.75294	237.75294			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.21550		240.21550		240.40577	240.40577			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.69066		238.69066		238.88391	238.88391			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.56652		241.56652		241.76238	241.76238			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			5.10734		107.35019		5.06999	107.40683		1.13	0.00	1,932,303.42	18	15,414.0
R2023	On 04/11/2021	Bond Future			5.24228		104.61427		5.19718	104.67187		1.25	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.40640		105.81455		5.34972	105.87303		1.08	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.60166		103.15502		5.52671	103.21436		0.94	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			8.74641		95.83326		8.78963	95.58606		12.65	0.00	574,999.56	6	101,673.0
R2030	On 05/08/2021	Bond Future	7.70	Call	199.42000		0.19942		183.34000	0.18334	199.420	12.10	0.10	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	1,260.98000		1.26098		1,182.54000	1.18254	1,260.980	12.52	0.39	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,992.77000		1.99277		1,882.12000	1.88212	1,992.770	12.67	0.53	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	2,145.30000		2.14530		2,028.74000	2.02874	2,145.300	12.70	0.55	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,536.18000		2.53618		2,405.53000	2.40553	2,536.180	12.78	0.61	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	990.26000		0.99026		1,084.42000	1.08442	990.260	12.96	0.31	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,509.09000		4.50909		4,327.07000	4.32707	4,509.090	13.30	0.80	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	334.41000		0.33441		377.30000	0.37730	334.410	13.67	0.13	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	129.08000		0.12908		149.74000	0.14974	129.080	13.67	0.06	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	87.12000		0.08712		102.22000	0.10222	87.120	13.67	0.04	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.16000		0.00016		0.22000	0.00022	0.160	13.67	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			8.92212		96.87960		8.96719	96.63000		11.37	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,281.46000		1.28146		1,214.27000	1.21427	1,281.460	10.99	0.31	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	2,367.13000	2.36713	2,262.00000	2.26200	2,367.130	11.25	0.47	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	3,624.15000	3.62415	3,485.35000	3.48535	3,624.150	11.49	0.60	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	6,233.07000	6.23307	6,048.38000	6.04838	6,233.070	12.14	0.78	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	133.22000	0.13322	146.58000	0.14658	133.220	12.25	0.04	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	96.81000	0.09681	107.05000	0.10705	96.810	12.25	0.03	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.10771	93.98700	9.15484	93.73474		10.93	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,627.59000	1.62759	1,552.28000	1.55228	1,627.590	10.44	0.33	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	2,614.37000	2.61437	2,509.25000	2.50925	2,614.370	10.71	0.45	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,698.39000	2.69839	2,812.90000	2.81290	2,698.390	10.99	0.42	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	4,783.89000	4.78389	4,630.81000	4.63081	4,783.890	11.15	0.64	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,885.54000	1.88554	1,974.47000	1.97447	1,885.540	11.30	0.32	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	668.60000	0.66860	709.16000	0.70916	668.600	11.78	0.14	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.30257	95.09865	9.35190	94.84356		10.09	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	1,248.77000	1.24877	1,189.35000	1.18935	1,248.770	9.51	0.25	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,721.26000	1.72126	1,644.94000	1.64494	1,721.260	9.51	0.32	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	2,568.94000	2.56894	2,467.99000	2.46799	2,568.940	9.74	0.42	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,476.79000	3.47679	3,603.64000	3.60364	3,476.790	10.01	0.47	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,261.92000	2.26192	2,355.87000	2.35587	2,261.920	10.37	0.34	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	935.50000	0.93550	983.54000	0.98354	935.500	10.88	0.17	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			9.42580	95.18799	9.46375	94.95018		14.39	0.00	0.00	0	120,358.0	
R2032	On 04/11/2021	Bond Future			9.60882	92.08204	9.64828	91.84192		13.86	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,399.11000	2.39911	2,307.40000	2.30740	2,399.110	13.54	0.43	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,932.22000	3.93222	3,804.44000	3.80444	3,932.220	13.92	0.58	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	44.90000	0.04490	49.55000	0.04955	44.900	14.98	0.01	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.79809	93.13889	9.83917	92.89627		12.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,589.81000	1.58981	1,525.95000	1.52595	1,589.810	11.98	0.29	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	2,038.21000	2.03821	1,961.26000	1.96126	2,038.210	12.09	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	3,134.91000	3.13491	3,031.15000	3.03115	3,134.910	12.42	0.46	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	3,246.89000	3.24689	3,140.67000	3.14067	3,246.890	12.45	0.48	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,736.69000	3.73669	3,861.50000	3.86150	3,736.690	12.58	0.48	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,885.47000	2.88547	2,990.81000	2.99081	2,885.470	12.81	0.40	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,440.12000	2.44012	2,533.84000	2.53384	2,440.120	12.98	0.35	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,253.82000	2.25382	2,342.31000	2.34231	2,253.820	13.07	0.33	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,115.78000	2.11578	2,200.24000	2.20024	2,115.780	13.16	0.31	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,912.17000	1.91217	1,990.40000	1.99040	1,912.170	13.31	0.29	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,527.15000	1.52715	1,592.82000	1.59282	1,527.150	13.66	0.24	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,293.79000	1.29379	1,351.88000	1.35188	1,293.790	13.72	0.21	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			9.99252	90.09374	10.03534	89.84838		12.31	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			10.02719	95.50467	10.06001	95.27933		15.87	0.00	133,324,519.32	1,396	82,684.0	

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
R2035	On 05/08/2021	Bond Future	10.02	Call	2,347.29000		2.34729	2,255.30000	2.25530	2,347.290	15.89	0.51	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	10.77	Put	761.14000		0.76114	825.14000	0.82514	761.140	17.07	0.21	0.00	0	100.0	
R2035	On 05/08/2021	Bond Future	11.37	Put	241.71000		0.24171	269.23000	0.26923	241.710	17.52	0.08	0.00	0	100.0	
R2035	On 04/11/2021	Bond Future			10.21262		92.07231	10.24668	91.84481		15.77	0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	3,322.13000		3.32213	3,224.17000	3.22417	3,322.130	15.64	0.49	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	3,354.77000		3.35477	3,256.15000	3.25615	3,354.770	15.65	0.49	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	3,726.19000		3.72619	3,620.31000	3.62031	3,726.190	15.75	0.53	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	2,573.58000		2.57358	2,671.60000	2.67160	2,573.580	16.13	0.37	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	5,194.64000		5.19464	5,063.95000	5.06395	5,194.640	16.15	0.63	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	1,653.91000		1.65391	1,725.54000	1.72554	1,653.910	16.82	0.26	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	1,482.69000		1.48269	1,548.68000	1.54868	1,482.690	17.03	0.24	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	783.84000		0.78384	825.41000	0.82541	783.840	17.11	0.15	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	35.09000		0.03509	38.40000	0.03840	35.090	17.11	0.01	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.40718		93.12885	10.44260	92.89897		14.33	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	2,224.37000		2.22437	2,153.91000	2.15391	2,224.370	13.61	0.34	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	3,302.12000		3.30212	3,209.14000	3.20914	3,302.120	13.99	0.45	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	3,793.34000		3.79334	3,691.30000	3.69130	3,793.340	14.13	0.49	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	4,083.69000		4.08369	3,976.59000	3.97659	4,083.690	14.20	0.51	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,561.75000		3.56175	3,668.08000	3.66808	3,561.750	14.45	0.42	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,672.48000		2.67248	2,759.57000	2.75957	2,672.480	14.84	0.34	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,633.28000		2.63328	2,719.44000	2.71944	2,633.280	14.87	0.33	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	2,222.99000		2.22299	2,298.91000	2.29891	2,222.990	15.17	0.29	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	2,052.39000		2.05239	2,123.79000	2.12379	2,052.390	15.33	0.27	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	1,531.71000		1.53171	1,589.41000	1.58941	1,531.710	15.49	0.22	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	1,327.05000		1.32705	1,379.05000	1.37905	1,327.050	15.49	0.19	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.59915		89.75210	10.63598	89.51959		14.03	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			10.27283		86.65445	10.29544	86.49900		17.91	0.00	0.00	0	128,272.0	
R2037	On 04/11/2021	Bond Future			10.45033		87.60062	10.47374	87.44380		16.97	0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	8,052.18000		8.05218	7,943.15000	7.94315	8,052.180	18.39	0.77	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	571.76000		0.57176	595.90000	0.59590	571.760	18.41	0.11	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.63638		84.35144	10.66069	84.19298		16.19	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.82762		85.34939	10.85286	85.18925		15.10	0.00	107,540,231.40	1,260	1,260.0	
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			10.41521		88.75791	10.44289	88.55370		18.38	0.00	36,390,743.10	410	86,088.0	
R2040	On 05/08/2021	Bond Future	11.05	Call	5,459.62000		5.45962	5,322.94000	5.32294	5,459.620	19.35	0.77	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	11.55	Call	8,219.26000		8.21926	8,052.37000	8.05237	8,219.260	20.41	0.88	0.00	0	900.0	
R2040	On 05/08/2021	Bond Future	14.80	Put	0.03000		0.00003	0.03000	0.00003	0.030	20.41	0.00	0.00	0	900.0	
R2040	On 04/11/2021	Bond Future			10.58853		89.72712	10.61721	89.52096		17.60	0.00	0.00	0	0.0	
R2040	On 03/02/2022	Bond Future			10.77005		86.25209	10.79984	86.04372		16.76	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
R2040	On 05/05/2022	Bond Future			10.95611		87.27258		10.98705	87.06194		15.70	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	2,024.31000		2.02431		1,971.57000	1.97157	2,024.310	14.91	0.28	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,915.33000		3.91533		3,829.68000	3.82968	3,915.330	15.37	0.45	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,138.18000		1.13818		1,174.46000	1.17446	1,138.180	16.84	0.15	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			10.46482		85.52489		10.49753	85.27896		19.35	0.00	0.00	0	59,984.0
R2044	On 04/11/2021	Bond Future			10.62981		86.45876		10.66370	86.21045		18.53	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.80231		83.07139		10.83752	82.82032		17.66	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.97873		84.05429		11.01530	83.80041		16.54	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			10.37191		89.31780		10.40444	89.06312		18.74	0.00	0.00	0	171,004.0
R2048	On 05/08/2021	Bond Future	10.30	Call	2,309.06000		2.30906		2,211.69000	2.21169	2,309.060	18.45	0.48	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	5,098.99000		5.09899		4,932.75000	4.93275	5,098.990	19.42	0.74	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.53221		85.88091		10.56594	85.62374		18.92	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	1,275.32000		1.27532		1,224.91000	1.22491	1,275.320	17.61	0.24	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	3,260.98000		3.26098		3,159.22000	3.15922	3,260.980	18.68	0.45	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.69932		86.86651		10.73438	86.60648		17.14	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.86291		83.47880		10.89931	83.21584		16.91	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			9.94315		74.08844		9.97053	73.92315		19.10	0.00	0.00	0	28,639.0
R209	On 04/11/2021	Bond Future			10.10527		71.75701		10.13358	71.59011		18.21	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,732.85000		1.73285		1,685.74000	1.68574	1,732.850	17.48	0.35	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,281.94000		2.28194		2,354.99000	2.35499	2,281.940	18.45	0.37	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	456.91000		0.45691		479.73000	0.47973	456.910	19.66	0.10	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.27137		72.58054		10.30066	72.41194		16.76	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.44020		70.29750		10.47054	70.12700		16.21	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			210.32184		210.32184		210.28318	210.28318			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.88045		209.88045		209.84211	209.84211			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.33828		212.33828		212.29986	212.29986			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.05427		212.05427		212.01567	212.01567			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			172.59053		172.59053		172.59090	172.59090			0.00	0.00	0	1,657.0
R212	On 04/11/2021	Bond Future			174.51616		174.51616		174.51710	174.51710			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			9.08045		90.00842		9.11830	89.79104		14.00	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.25607		87.46143		9.29543	87.24191		13.13	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.44084		88.46496		9.48186	88.24310		12.12	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,584.22000		1.58422	1,522.01000	1.52201	1,584.220		11.57	0.31	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,905.93000		1.90593	1,834.69000	1.83469	1,905.930		11.68	0.36	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,683.88000		2.68388	2,593.26000	2.59326	2,683.880		11.91	0.45	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,857.85000		2.85785	2,763.29000	2.76329	2,857.850		11.95	0.46	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,090.56000		3.09056	3,197.86000	3.19786	3,090.560		12.17	0.45	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,680.09000		2.68009	2,777.71000	2.77771	2,680.090		12.29	0.40	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,217.59000		2.21759	2,303.04000	2.30304	2,217.590		12.50	0.35	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,973.18000		1.97318	2,051.57000	2.05157	1,973.180		12.66	0.32	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,942.64000		1.94264	2,020.13000	2.02013	1,942.640		12.68	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,824.64000		1.82464	1,898.57000	1.89857	1,824.640		12.77	0.30	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,365.67000		1.36567	1,425.10000	1.42510	1,365.670		13.07	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,274.86000		1.27486	1,331.42000	1.33142	1,274.860		13.07	0.22	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.62436		85.97880		9.66709	85.75451		11.65	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			10.36257		70.78369		10.38995	70.61494		21.03	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.52402		68.27899		10.55234	68.10860		20.22	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.69209		69.06247		10.72143	68.89031		18.56	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.85666		66.59946		10.88705	66.42534		18.03	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>340,427,221.35</b>	<b>3,477</b>	<b>1 143 364.0</b>
<b>Grand Total:</b>														<b>340,427,221.35</b>	<b>3,477</b>	<b>1 143 364.0</b>