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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2021

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 04/11/2021	Index Future		810.22100	810.22100		809.37100	809.37100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		819.40300	819.40300		818.55000	818.55000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		829.02500	829.02500		828.16600	828.16600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		838.98600	838.98600		838.12000	838.12000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		933.79100	933.79100		930.52200	930.52200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		944.37400	944.37400		941.07600	941.07600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		955.46300	955.46300		952.13100	952.13100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		966.94300	966.94300		963.57500	963.57500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		823.73500	823.73500		820.08200	820.08200			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		833.07000	833.07000		829.38300	829.38300			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		842.85200	842.85200		839.12700	839.12700			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 04/08/2022	Index Future	852.97900	852.97900	849.21200	849.21200					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 04/11/2021	Bond Future	11.07418	77.84355	11.14890	77.43987					0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.30648	78.74547	11.38434	78.33733					0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.53975	75.91232	11.62087	75.49949					0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.78286	76.80519	11.86751	76.38720					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 04/11/2021	Bond Future	11.55861	76.53541	11.64357	76.00846					0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	11.76916	77.42264	11.85765	76.88988					0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	11.98788	74.09280	12.08022	73.55380					0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.20955	74.96291	12.30589	74.41732					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 04/11/2021	GOVI	813.32800	813.32800	809.80300	809.80300					0.00	0.00	0	986.0
GOVI	On 03/02/2022	GOVI	822.54600	822.54600	818.98800	818.98800					0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	832.20400	832.20400	828.60900	828.60900					0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	842.20300	842.20300	838.56800	838.56800					0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.12946	155.12946	155.17647	155.17647					0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.34514	155.34514	155.39319	155.39319					0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.20747	157.20747	157.25635	157.25635					0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.53875	157.53875	157.58835	157.58835					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 04/11/2021	Bond Future	114.10708	114.10708	114.02194	114.02194					0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.42903	115.42903	115.34322	115.34322					0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.61524	115.61524	115.52860	115.52860					0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.04671	117.04671	116.95920	116.95920					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 04/11/2021	Bond Future	108.17040	108.17040	107.94574	107.94574					0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	109.42345	109.42345	109.19650	109.19650					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 05/05/2022	Bond Future			109.45742		109.45742		109.22801	109.22801			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.81270		110.81270		110.58046	110.58046			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 04/11/2021	Bond Future			120.59684		120.59684		120.74510	120.74510			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			120.21490		120.21490		120.36527	120.36527			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.65624		121.65624		121.80853	121.80853			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.34549		121.34549		121.49986	121.49986			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 04/11/2021	Bond Future			108.10653		108.10653		108.09803	108.09803			0.00	0.00	0	17,210.0
I2046	On 03/02/2022	Bond Future			109.35909		109.35909		109.35063	109.35063			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.78837		108.78837		108.78018	108.78018			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			110.13556		110.13556		110.12734	110.12734			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 04/11/2021	Bond Future			111.65728		111.65728		111.44081	111.44081			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			110.97323		110.97323		110.75474	110.75474			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			112.30388		112.30388		112.08284	112.08284			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			111.67712		111.67712		111.45337	111.45337			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 04/11/2021	Index Future			296.30200		296.30200		296.17100	296.17100			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			299.73300		299.73300		299.60300	299.60300			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			303.32400		303.32400		303.19400	303.19400			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			307.04000		307.04000		306.90900	306.90900			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.68500		96.31500		3.68500	96.31500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.72500		96.27500		3.71500	96.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.73000		96.27000		3.74000	96.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.83500		96.16500		3.82500	96.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.86000		96.14000		3.88000	96.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.01000		95.99000		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.05000		95.95000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.42500		95.57500		4.43500	95.56500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.67000		95.33000		4.70000	95.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			4.96000		95.04000		4.99000	95.01000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.17500		94.82500		5.19500	94.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.45500		94.54500		5.48500	94.51500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.42717		116.90883		7.45018	116.80481		5.80	0.00	0.00	0	65,520.0
R186	On 04/11/2021	Bond Future	7.77	Put	552.01000		0.55201		606.49000	0.60649	552.010	5.90	0.29	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	40.08000		0.04008		49.12000	0.04912	40.080	6.56	0.03	0.00	0	15,177.0

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	03/02/2022			Bond Future	7.61279	112.95296		7.63725	112.84813		5.61	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.80961	114.28083		7.83573	114.17497		5.32	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	1,049.82000	1.04982		1,025.23000	1.02523	1,049.820	5.13	0.34	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,159.97000	2.15997		2,116.30000	2.11630	2,159.970	5.37	0.53	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	887.38000	0.88738		926.29000	0.92629	887.380	5.80	0.26	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.02254	110.33801		8.05054	110.23092		5.35	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	04/11/2021			Bond Future	326.37331	326.37331		326.37458	326.37458			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.93457	321.93457		321.93677	321.93677			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.79447	325.79447		325.79730	325.79730			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.45568	321.45568		321.45826	321.45826			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	04/11/2021			Bond Future	240.43986	240.43986		239.95399	239.95399			0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	238.85917	238.85917		238.36840	238.36840			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	241.72284	241.72284		241.22664	241.22664			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	240.26845	240.26845		239.76598	239.76598			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	04/11/2021			Bond Future	5.00738	104.91479		5.04337	104.86866		1.05	0.00	0.00	0	14,628.0
R2023	On	03/02/2022			Bond Future	5.12593	106.10441		5.17068	106.05808		0.96	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.24096	103.44110		5.29969	103.39443		0.84	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.40409	104.66768		5.48992	104.62011		0.64	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	04/11/2021			Bond Future	8.88654	97.07724		8.94025	96.77909		9.74	0.00	1,262,004.12	13	98,011.0
R2030	On	04/11/2021	8.27	Call	Bond Future	376.76000	0.37676		345.71000	0.34571	376.760	9.15	0.19	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,229.64000	1.22964		1,139.62000	1.13962	1,229.640	9.57	0.43	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,279.23000	1.27923		1,186.15000	1.18615	1,279.230	9.58	0.44	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,620.27000	2.62027		2,457.83000	2.45783	2,620.270	9.89	0.67	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	668.50000	0.66850		781.45000	0.78145	668.500	10.04	0.26	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,641.14000	5.64114		5,393.58000	5.39358	5,641.140	10.72	0.90	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	6.68000	0.00668		9.83000	0.00983	6.680	12.02	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	3.54000	0.00354		5.37000	0.00537	3.540	12.02	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.07287	94.17404		9.12902	93.87283		9.53	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	845.51000	0.84551		785.94000	0.78594	845.510	8.93	0.26	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,745.31000	1.74531		1,640.31000	1.64031	1,745.310	9.27	0.43	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,681.09000	1.68109		1,822.98000	1.82298	1,681.090	9.59	0.39	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	4,019.33000	4.01933	3,834.52000	3.83452	4,019.330	9.79	0.69	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	993.87000	0.99387	1,093.75000	1.09375	993.870	9.96	0.26	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	265.73000	0.26573	301.97000	0.30197	265.730	11.24	0.08	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.26734	95.28136	9.32612	94.97676		9.06	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	375.38000	0.37538	348.15000	0.34815	375.380	8.46	0.12	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	700.48000	0.70048	653.24000	0.65324	700.480	8.45	0.20	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,092.65000	1.09265	1,023.72000	1.02372	1,092.650	8.45	0.28	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,703.62000	1.70362	1,606.86000	1.60686	1,703.620	8.65	0.38	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,873.57000	1.87357	1,769.86000	1.76986	1,873.570	8.70	0.40	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,596.66000	2.59666	2,756.60000	2.75660	2,596.660	8.98	0.46	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,475.18000	1.47518	1,585.24000	1.58524	1,475.180	9.37	0.30	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,168.29000	1.16829	1,261.03000	1.26103	1,168.290	9.61	0.25	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	539.08000	0.53908	589.54000	0.58954	539.080	10.50	0.13	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.47613	92.38744	9.53782	92.07915		9.08	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 04/11/2021	Bond Future			9.55545	92.40815	9.60913	92.08015		11.27	0.00	0.00	0	123,269.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,087.99000	1.08799	1,003.25000	1.00325	1,087.990	10.73	0.38	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,717.76000	2.71776	2,545.14000	2.54514	2,717.760	11.36	0.66	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.34000	0.00034	0.59000	0.00059	0.340	14.11	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.74457	93.45630	9.80046	93.12487		10.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	654.56000	0.65456	604.36000	0.60436	654.560	9.55	0.20	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,014.76000	1.01476	942.67000	0.94267	1,014.760	9.74	0.28	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	2,040.70000	2.04070	0.00000	0.00000	2,040.700	10.29	0.45	87,867,386.30	2,100	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,069.14000	2.06914	1,946.40000	1.94640	2,069.140	10.30	0.45	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,184.00000	2.18400	2,056.45000	2.05645	2,184.000	10.34	0.47	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	2,777.15000	2.77715	0.00000	0.00000	2,777.150	10.40	0.51	50,448,202.36	1,050	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,382.89000	2.38289	2,563.90000	2.56390	2,382.890	10.54	0.46	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,619.90000	1.61990	1,762.35000	1.76235	1,619.900	10.83	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,257.07000	1.25707	1,377.20000	1.37720	1,257.070	11.04	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,115.22000	1.11522	1,225.66000	1.22566	1,115.220	11.17	0.26	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,013.68000	1.01368	1,116.80000	1.11680	1,013.680	11.27	0.24	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	880.40000	0.88040	0.00000	0.00000	880.400	11.45	0.21	41,775,271.43	2,100	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	870.02000	0.87002	962.16000	0.96216	870.020	11.46	0.21	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	617.90000	0.61790	688.98000	0.68898	617.900	11.88	0.16	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	499.47000	0.49947	559.70000	0.55970	499.470	12.14	0.13	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			9.93782	90.40849	9.99607	90.07336		10.73	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	2,187.03000	2.18703	2,069.98000	2.06998	2,187.030	10.39	0.41	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,941.45000	3.94145	3,766.93000	3.76693	3,941.450	10.86	0.59	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,057.43000	1.05743	1,142.23000	1.14223	1,057.430	12.03	0.20	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.13854	91.45811	10.19932	91.11892		10.36	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	

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			10.09527	92.86246		10.17971	92.29291		12.51	0.00	92,862.46	1	77,109.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,993.30000	1.99330		1,754.53000	1.75453	1,993.300	12.34	0.52	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,029.02000	2.02902		1,787.17000	1.78717	2,029.020	12.35	0.52	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,443.60000	2.44360		2,167.87000	2.16787	2,443.600	12.49	0.58	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	2,563.31000	2.56331		2,278.42000	2.27842	2,563.310	12.52	0.60	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	768.84000	0.76884		957.78000	0.95778	768.840	13.00	0.25	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,198.10000	4.19810		3,812.56000	3.81256	4,198.100	13.03	0.76	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	300.74000	0.30074		395.94000	0.39594	300.740	13.91	0.11	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	236.71000	0.23671		315.84000	0.31584	236.710	14.15	0.09	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	72.78000	0.07278		103.73000	0.10373	72.780	15.04	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.10000	0.00010		0.20000	0.00020	0.100	15.82	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.28695	93.91550		10.37481	93.33967		11.94	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,202.16000	1.20216		1,062.33000	1.06233	1,202.160	10.95	0.29	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,744.43000	1.74443		1,560.53000	1.56053	1,744.430	11.27	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,268.87000	2.26887		2,047.52000	2.04752	2,268.870	11.51	0.45	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,791.50000	2.79150		2,536.73000	2.53673	2,791.500	11.71	0.51	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,103.06000	3.10306		2,829.68000	2.82968	3,103.060	11.80	0.54	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	1,999.49000	1.99949		2,249.83000	2.24983	1,999.490	12.05	0.37	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	1,908.00000	1.90800		2,150.68000	2.15068	1,908.000	12.09	0.36	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,227.52000	1.22752		1,404.95000	1.40495	1,227.520	12.59	0.25	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,199.95000	1.19995		1,374.38000	1.37438	1,199.950	12.62	0.25	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,121.39000	1.12139		1,287.10000	1.28710	1,121.390	12.72	0.23	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	925.27000	0.92527		1,068.20000	1.06820	925.270	13.00	0.20	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	817.04000	0.81704		946.70000	0.94670	817.040	13.18	0.18	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	558.13000	0.55813		653.61000	0.65361	558.130	13.74	0.13	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	472.75000	0.47275		556.05000	0.55605	472.750	13.99	0.11	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.47514	90.54145		10.56648	89.95908		12.04	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.67241	91.59011		10.76753	91.00066		11.66	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,842.94000	1.84294		1,679.78000	1.67978	1,842.940	10.97	0.31	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,183.76000	4.18376		4,494.68000	4.49468	4,183.760	11.59	0.49	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,900.28000	2.90028		3,143.88000	3.14388	2,900.280	11.96	0.37	0.00	0	100.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.35014	88.27662		10.41386	87.84578		13.09	0.00	0.00	0	121,563.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,467.68000	7.46768		7,097.46000	7.09746	7,467.680	14.95	0.92	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	39.53000	0.03953		54.88000	0.05488	39.530	16.34	0.02	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.53404	85.02341		10.60022	84.58797		13.13	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.72218	86.02336		10.79094	85.58294		12.65	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			10.92119	82.76542		10.99278	82.31968		12.92	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,865.81000	1.86581		1,743.34000	1.74334	1,865.810	12.16	0.32	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,154.40000	4.15440		4,390.39000	4.39039	4,154.400	12.84	0.48	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,810.74000	2.81074		2,992.96000	2.99296	2,810.740	13.30	0.36	0.00	0	50.0
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	Open 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 04/11/2021	Bond Future			10.43536		90.84122		10.51444	90.26326		13.63	0.00	0.00	0	82,062.0
R2040	On 03/02/2022	Bond Future			10.61257		87.36686		10.69471	86.78260		13.70	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.79335		88.39434		10.87867	87.80343		13.19	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,109.74000		1.10974		995.53000	0.99553	1,109.740	12.02	0.23	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,003.26000		3.00326		2,764.31000	2.76431	3,003.260	12.76	0.45	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	562.13000		0.56213		633.74000	0.63374	562.130	16.37	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.98421		84.91344		11.07303	84.31538		13.47	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 04/11/2021	Bond Future			10.48921		87.50208		10.57333	86.87531		14.25	0.00	212,630,054.40	2,430	60,562.0
R2044	On 03/02/2022	Bond Future			10.65783		84.11502		10.74520	83.48133		14.34	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.82947		85.10424		10.92020	84.46336		13.79	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.01033		81.71027		11.10476	81.06167		14.10	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 04/11/2021	Bond Future			10.41559		86.78068		10.49968	86.13023		14.68	0.00	36,447,885.60	420	167,793.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,371.14000		1.37114		1,178.73000	1.17873	1,371.140	14.24	0.39	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,948.47000		3.94847		3,543.77000	3.54377	3,948.470	15.19	0.71	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.57968		87.76464		10.66705	87.10711		14.01	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	858.57000		0.85857		744.56000	0.74456	858.570	12.69	0.21	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,866.12000		2.86612		2,586.12000	2.58612	2,866.120	13.72	0.49	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.73949		84.38148		10.83020	83.71636		14.20	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			10.90573		85.35781		11.00005	84.68470		13.77	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 04/11/2021	Bond Future			10.07975		71.90794		10.15351	71.47295		13.84	0.00	39,549,367.00	550	37,305.0
R209	On 04/11/2021	Bond Future	9.50	Call	394.53000		0.39453		339.28000	0.33928	394.530	12.58	0.19	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	1,901.35000		1.90135		2,178.96000	2.17896	1,901.350	13.51	0.53	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,224.21000		1.22421		1,441.83000	1.44183	1,224.210	13.84	0.39	0.00	0	4,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	755.59000		0.75559		916.59000	0.91659	755.590	14.19	0.27	0.00	0	5,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	31.63000		0.03163		45.53000	0.04553	31.630	17.15	0.02	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.24659		72.72362		10.32298	72.28384		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.41541		70.43725		10.49455	69.99249		13.36	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.58876		71.25332		10.67081	70.80320		12.99	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



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
R210	On 04/11/2021			Bond Future	211.24818	211.24818		211.23958	211.23958			0.00	0.00	0	1,486.0
R210	On 03/02/2022			Bond Future	213.69553	213.69553		213.68745	213.68745			0.00	0.00	0	0.0
R210	On 05/05/2022			Bond Future	213.40486	213.40486		213.39716	213.39716			0.00	0.00	0	0.0
R210	On 04/08/2022			Bond Future	216.04728	216.04728		216.03974	216.03974			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 04/11/2021			Bond Future	174.95235	174.95235		174.95224	174.95224			0.00	0.00	0	1,025.0
R212	On 31/01/2022			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021			Bond Future	9.23120	87.60051		9.28478	87.30123		10.80	0.00	0.00	0	9,895.0
R213	On 03/02/2022			Bond Future	9.41708	88.59381		9.47292	88.29139		10.29	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	701.10000	0.70110		650.17000	0.65017	701.100	9.49	0.23	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	Bond Future	964.24000	0.96424		898.38000	0.89838	964.240	9.66	0.28	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	Bond Future	1,678.46000	1.67846		1,577.51000	1.57751	1,678.460	10.01	0.41	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	Bond Future	1,848.53000	1.84853		1,740.13000	1.74013	1,848.530	10.07	0.44	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	Bond Future	1,973.42000	1.97342		2,128.49000	2.12849	1,973.420	10.35	0.43	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	Bond Future	1,598.82000	1.59882		1,734.88000	1.73488	1,598.820	10.49	0.37	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	Bond Future	1,208.56000	1.20856		1,321.35000	1.32135	1,208.560	10.76	0.30	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	Bond Future	1,015.81000	1.01581		1,115.56000	1.11556	1,015.810	10.96	0.26	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	Bond Future	992.52000	0.99252		1,090.62000	1.09062	992.520	10.99	0.25	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	Bond Future	903.83000	0.90383		995.50000	0.99550	903.830	11.09	0.23	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	Bond Future	598.29000	0.59829		665.65000	0.66565	598.290	11.55	0.16	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	Bond Future	550.67000	0.55067		613.88000	0.61388	550.670	11.65	0.15	0.00	0	220.0
R213	On 05/05/2022			Bond Future	9.60073	86.10317		9.65891	85.79739		10.22	0.00	0.00	0	0.0
R213	On 04/08/2022			Bond Future	9.79438	87.10421		9.85513	86.79468		9.83	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 04/11/2021			Bond Future	10.45292	68.70977		10.53690	68.20142		14.86	0.00	72,145,258.50	1,050	17,796.0
R214	On 03/02/2022			Bond Future	10.61993	69.48888		10.70699	68.97495		14.22	0.00	0.00	0	0.0
R214	On 05/05/2022			Bond Future	10.78273	67.02609		10.87292	66.50621		14.38	0.00	0.00	0	0.0
R214	On 04/08/2022			Bond Future	10.95190	67.80138		11.04545	67.27526		13.97	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>542,218,292.17</b>	<b>9,714</b>	<b>1 095 235.0</b>
<b>Grand Total:</b>													<b>542,218,292.17</b>	<b>9,714</b>	<b>1 095 235.0</b>