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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2021

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		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future		807.31400	807.31400		807.24700	807.24700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		816.41900	816.41900		816.38100	816.38100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		825.99900	825.99900		825.91600	825.91600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		835.96900	835.96900		835.75500	835.75500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		927.19600	927.19600		927.64500	927.64500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		937.65300	937.65300		938.14100	938.14100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		948.65500	948.65500		949.09900	949.09900			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		960.10600	960.10600		960.40500	960.40500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		817.46400	817.46400		817.31400	817.31400			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		826.68400	826.68400		826.56200	826.56200			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		836.38400	836.38400		836.21600	836.21600			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		846.48000	846.48000		846.17700	846.17700			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		11.19058	77.21597		11.19797	77.17636			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.42865	78.10641		11.43582	78.06914			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.66721	75.26507		11.67552	75.22314			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.91500	76.15412		11.92620	76.09930			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		11.67751	75.79963		11.68994	75.72340			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		11.89376	76.67428		11.90626	76.59988			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.11804	73.33493		12.13182	73.25545			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.34461	74.19995		12.36119	74.10721			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		807.16900	807.16900		807.06200	807.06200			0.00	8,071,690.00	1	992.0
GOVI	On 03/02/2022	GOVI		816.27300	816.27300		816.19300	816.19300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		825.85100	825.85100		825.72700	825.72700			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		835.81900	835.81900		835.56300	835.56300			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		155.57840	155.57840		155.62846	155.62846			0.00	38,894,600.00	250	5,090.0
I2025	On 03/02/2022	Bond Future		155.79101	155.79101		155.84722	155.84722			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.65762	157.65762		157.70603	157.70603			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		158.00289	158.00289		158.02655	158.02655			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		115.01892	115.01892		115.17568	115.17568			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		116.34535	116.34535		116.50807	116.50807			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.54123	116.54123		116.69963	116.69963			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		117.99090	117.99090		118.13244	118.13244			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		108.87610	108.87610		108.64219	108.64219			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future		110.13163	110.13163		109.89890	109.89890			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		110.17300	110.17300	109.93157	109.93157			0.00	0.00	0	0.0	
I2033		On 04/08/2022	Bond Future		111.54341	111.54341	111.28130	111.28130			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		121.04259	121.04259	121.58886	121.58886			0.00	0.00	0	5,949.0	
I2038		On 03/02/2022	Bond Future		120.65939	120.65939	121.21624	121.21624			0.00	0.00	0	0.0	
I2038		On 05/05/2022	Bond Future		122.10513	122.10513	122.66210	122.66210			0.00	0.00	0	0.0	
I2038		On 04/08/2022	Bond Future		121.80646	121.80646	122.35051	122.35051			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		108.78092	108.78092	109.23756	109.23756			0.00	0.00	0	17,210.0	
I2046		On 03/02/2022	Bond Future		110.03539	110.03539	110.50121	110.50121			0.00	0.00	0	0.0	
I2046		On 05/05/2022	Bond Future		109.47145	109.47145	109.93680	109.93680			0.00	0.00	0	0.0	
I2046		On 04/08/2022	Bond Future		110.83340	110.83340	111.28678	111.28678			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		112.09215	112.09215	112.92457	112.92457			0.00	0.00	0	8,607.0	
I2050		On 03/02/2022	Bond Future		111.40721	111.40721	112.25313	112.25313			0.00	0.00	0	0.0	
I2050		On 05/05/2022	Bond Future		112.74226	112.74226	113.59201	113.59201			0.00	0.00	0	0.0	
I2050		On 04/08/2022	Bond Future		112.12657	112.12657	112.96877	112.96877			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		297.57700	297.57700	298.21500	298.21500			0.00	0.00	0	475.0	
IGOV		On 03/02/2022	Index Future		301.00600	301.00600	301.66300	301.66300			0.00	0.00	0	0.0	
IGOV		On 05/05/2022	Index Future		304.61000	304.61000	305.25900	305.25900			0.00	0.00	0	0.0	
IGOV		On 04/08/2022	Index Future		308.35900	308.35900	308.96700	308.96700			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.65500	96.34500	3.67500	96.32500			0.00	0.00	0	30,000.0	
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.72500	96.27500	3.72500	96.27500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.74000	96.26000	3.74000	96.26000			0.00	0.00	0	50,000.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.86500	96.13500	3.85500	96.14500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.91000	96.09000	3.90000	96.10000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.08000	95.92000	4.07000	95.93000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.14000	95.86000	4.12000	95.88000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.54500	95.45500	4.53500	95.46500			0.00	0.00	0	472.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.85000	95.15000	4.82000	95.18000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.19000	94.81000	5.17000	94.83000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.41500	94.58500	5.39500	94.60500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		5.70500	94.29500	5.69500	94.30500			0.00	0.00	0	0.0	
R186		On 04/11/2021	Bond Future		7.52269	116.47781	7.52428	116.47065		5.82	0.00	3,028,423.06	26	66,377.0	
R186		On 04/11/2021	Bond Future	7.77	Put	562.49000	0.56249	573.94000	0.57394	562.490	5.91	0.33	0.00	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	27.45000	0.02745	29.30000	0.02930	27.450	6.58	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	7.71611	112.51098		7.71685	112.50782		5.60	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.92038	113.83277		7.92272	113.82333		5.32	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	821.66000	0.82166		822.27000	0.82227	821.660	5.02	0.29	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,835.48000	1.83548		1,834.92000	1.83492	1,835.480	5.28	0.49	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	905.43000	0.90543		911.77000	0.91177	905.430	5.64	0.28	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.13979	109.89045		8.14712	109.86254		5.32	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	327.01682	327.01682		327.02570	327.02570			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.56820	322.56820		322.58869	322.58869			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	326.43359	326.43359		326.43654	326.43654			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	322.11693	322.11693		322.06766	322.06766			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	241.37807	241.37807		241.83708	241.83708			0.00	0.00	0	8,374.0
R202	On	03/02/2022			Bond Future	239.79576	239.79576		240.26858	240.26858			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	242.66884	242.66884		243.13425	243.13425			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	241.23777	241.23777		241.66990	241.66990			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	5.00791	104.91411		5.00208	104.92158		0.95	0.00	33,782,343.42	322	14,769.0
R2023	On	03/02/2022			Bond Future	5.13199	106.09813		5.12105	106.10946		0.91	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.24989	103.43400		5.24268	103.43973		0.79	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.40640	104.66640		5.42654	104.65523		0.59	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	8.99579	96.47204		8.99239	96.49080		9.78	0.00	16,882,607.00	175	99,229.0
R2030	On	04/11/2021	8.27	Call	Bond Future	183.13000	0.18313		191.67000	0.19167	183.130	9.18	0.12	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	813.66000	0.81366		832.93000	0.83293	813.660	9.61	0.35	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	854.50000	0.85450		874.16000	0.87416	854.500	9.62	0.37	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,048.96000	2.04896		2,073.98000	2.07398	2,048.960	9.93	0.63	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	672.88000	0.67288		679.58000	0.67958	672.880	10.08	0.29	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,005.43000	5.00543		5,028.91000	5.02891	5,005.430	10.76	0.90	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	2.83000	0.00283		3.08000	0.00308	2.830	12.01	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	1.31000	0.00131		1.45000	0.00145	1.310	12.01	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.18817	93.55686		9.18395	93.57936		9.53	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	614.32000	0.61432		624.47000	0.62447	614.320	8.92	0.21	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,385.88000	1.38588		1,401.70000	1.40170	1,385.880	9.27	0.38	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,821.31000	1.82131		1,819.44000	1.81944	1,821.310	9.60	0.43	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,498.18000	3.49818	3,520.40000	3.52040	3,498.180	9.80	0.66	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,063.87000	1.06387	1,064.42000	1.06442	1,063.870	9.98	0.28	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	267.65000	0.26765	269.34000	0.26934	267.650	11.26	0.09	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.38823	94.65627	9.38484	94.67373		9.08	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	7.73	Call	276.22000	0.27622	280.20000	0.28020	276.220	8.49	0.09	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	538.74000	0.53874	545.02000	0.54502	538.740	8.47	0.16	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	904.12000	0.90412	912.74000	0.91274	904.120	8.61	0.24	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.81	Call	1,452.62000	1.45262	1,463.81000	1.46381	1,452.620	8.83	0.34	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,605.56000	1.60556	1,617.33000	1.61733	1,605.560	8.87	0.36	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	2,858.37000	2.85837	2,855.61000	2.85561	2,858.370	9.14	0.50	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	1,662.35000	1.66235	1,662.22000	1.66222	1,662.350	9.62	0.33	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	1,323.60000	1.32360	1,324.14000	1.32414	1,323.600	9.88	0.28	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	617.62000	0.61762	619.08000	0.61908	617.620	10.80	0.14	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.60199	91.75986	9.60153	91.76214		9.02	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			9.68329	91.62959	9.66980	91.71133		11.34	0.00	0.00	0	124,291.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	651.85000	0.65185	688.16000	0.68816	651.850	10.81	0.29	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,034.78000	2.03478	2,098.70000	2.09870	2,034.780	11.43	0.60	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	0.08000	0.00008	0.09000	0.00009	0.080	14.08	0.00	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.87865	92.66391	9.86403	92.74986		10.67	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	454.82000	0.45482	473.50000	0.47350	454.820	9.68	0.16	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	765.62000	0.76562	792.21000	0.79221	765.620	10.00	0.23	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.57	Call	1,635.57000	1.63557	1,677.98000	1.67798	1,635.570	10.50	0.39	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,660.00000	1.66000	1,702.77000	1.70277	1,660.000	10.51	0.40	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	1,760.05000	1.76005	1,804.26000	1.80426	1,760.050	10.55	0.41	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.67	Put	3,126.96000	3.12696	3,086.99000	3.08699	3,126.960	10.60	0.57	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	2,684.95000	2.68495	2,649.83000	2.64983	2,684.950	10.72	0.51	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	1,842.77000	1.84277	1,817.91000	1.81791	1,842.770	11.06	0.39	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	1,445.43000	1.44543	1,426.00000	1.42600	1,445.430	11.35	0.32	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	1,287.71000	1.28771	1,270.52000	1.27052	1,287.710	11.50	0.30	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,173.33000	1.17333	1,157.79000	1.15779	1,173.330	11.62	0.27	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.65	Put	1,019.72000	1.01972	1,006.42000	1.00642	1,019.720	11.80	0.24	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	1,007.83000	1.00783	994.70000	0.99470	1,007.830	11.82	0.24	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	713.94000	0.71394	705.09000	0.70509	713.940	12.24	0.18	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	575.13000	0.57513	568.29000	0.56829	575.130	12.49	0.15	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.07779	89.60602	10.06342	89.68796		10.77	0.00	0.00	0	0.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	1,795.12000	1.79512	1,831.40000	1.83140	1,795.120	10.43	0.37	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	3,402.70000	3.40270	3,454.32000	3.45432	3,402.700	10.91	0.55	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	1,160.67000	1.16067	1,148.08000	1.14808	1,160.670	12.09	0.22	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.28372	90.65077	10.27139	90.71896		10.34	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			10.23885		91.89704		10.24583	91.85048		12.63	0.00	0.00	0	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,317.47000		1.31747		1,313.94000	1.31394	1,317.470	12.46	0.43	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,347.10000		1.34710		1,343.34000	1.34334	1,347.100	12.47	0.44	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,698.56000		1.69856		1,692.04000	1.69204	1,698.560	12.61	0.50	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	1,802.53000		1.80253		1,795.18000	1.79518	1,802.530	12.64	0.52	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	838.47000		0.83847		867.16000	0.86716	838.470	13.13	0.29	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,296.80000		3.29680		3,278.30000	3.27830	3,296.800	13.17	0.72	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	293.79000		0.29379		309.08000	0.30908	293.790	14.07	0.12	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	223.56000		0.22356		236.29000	0.23629	223.560	14.31	0.10	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	56.29000		0.05629		60.93000	0.06093	56.290	15.16	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.02000		0.00002		0.03000	0.00003	0.020	15.91	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.43717		92.93416		10.44393	92.89036		11.93	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	827.27000		0.82727		823.90000	0.82390	827.270	10.90	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,271.28000		1.27128		1,265.67000	1.26567	1,271.280	11.23	0.31	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,719.38000		1.71938		1,711.53000	1.71153	1,719.380	11.48	0.38	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,179.23000		2.17923		2,169.12000	2.16912	2,179.230	11.69	0.45	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,457.42000		2.45742		2,445.94000	2.44594	2,457.420	11.78	0.48	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,248.11000		2.24811		2,276.25000	2.27625	2,248.110	12.04	0.42	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,144.74000		2.14474		2,172.21000	2.17221	2,144.740	12.09	0.41	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,369.98000		1.36998		1,391.41000	1.39141	1,369.980	12.60	0.29	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,338.63000		1.33863		1,359.77000	1.35977	1,338.630	12.64	0.28	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,249.09000		1.24909		1,269.37000	1.26937	1,249.090	12.74	0.27	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,025.65000		1.02565		1,043.58000	1.04358	1,025.650	13.03	0.23	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	902.69000		0.90269		919.21000	0.91921	902.690	13.22	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	607.67000		0.60767		620.34000	0.62034	607.670	13.80	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	510.54000		0.51054		521.76000	0.52176	510.540	14.05	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.63147		89.54802		10.63930	89.49868		12.13	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.83442		90.58953		10.84497	90.52494		11.67	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,471.83000		1.47183		1,459.17000	1.45917	1,471.830	10.96	0.27	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,601.18000		4.60118		4,641.33000	4.64133	4,601.180	11.59	0.53	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,203.99000		3.20399		3,236.54000	3.23654	3,203.990	11.97	0.41	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			10.45891		87.54309		10.45559	87.56534		13.21	0.00	0.00	0	120,145.0
R2037	On 04/11/2021	Bond Future	11.49	Call	6,700.30000		6.70030		6,728.04000	6.72804	6,700.300	15.12	0.92	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	24.25000		0.02425		25.72000	0.02572	24.250	16.48	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.64780		84.27695		10.64387	84.30257		13.11	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.84052		85.26748		10.83718	85.28868		12.74	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.04365		82.00510		11.04242	82.01269		12.92	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,555.50000		1.55550		1,562.55000	1.56255	1,555.500	12.13	0.28	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,439.19000		4.43919		4,441.41000	4.44141	4,439.190	12.84	0.51	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,007.63000		3.00763		3,010.76000	3.01076	3,007.630	13.31	0.39	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			10.58091		89.78203		10.59289	89.69573		13.76	0.00	0.00	0	81,495.0
R2040	On 03/02/2022	Bond Future			10.76452		86.29086		10.77651	86.20684		13.69	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.95134		87.30513		10.96452	87.21524		13.28	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	830.22000		0.83022		818.36000	0.81836	830.220	12.14	0.19	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,449.06000		2.44906		2,420.30000	2.42030	2,449.060	12.85	0.40	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	631.44000		0.63144		645.79000	0.64579	631.440	16.56	0.11	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.14798		83.81585		11.16385	83.71067		13.48	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			10.61562		86.56309		10.62239	86.51329		14.38	0.00	0.00	0	60,612.0
R2044	On 03/02/2022	Bond Future			10.78982		83.16076		10.79643	83.11345		14.31	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.96668		84.13823		10.97422	84.08569		13.88	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.15246		80.73729		11.16234	80.67038		14.09	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			10.54280		85.80002		10.55464	85.70974		14.81	0.00	0.00	0	168,143.0
R2048	On 04/11/2021	Bond Future	10.20	Call	824.45000		0.82445		813.67000	0.81367	824.450	14.39	0.29	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,052.37000		3.05237		3,010.34000	3.01034	3,052.370	15.34	0.66	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.71253		86.76837		10.72444	86.68006		13.99	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	577.46000		0.57746		569.01000	0.56901	577.460	12.71	0.16	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,248.78000		2.24878		2,221.06000	2.22106	2,248.780	13.69	0.43	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.87755		83.37286		10.89056	83.27892		14.29	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.04864		84.34170		11.06413	84.23289		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			10.20535		71.16947		10.21214	71.12986		13.98	0.00	0.00	0	36,361.0
R209	On 04/11/2021	Bond Future	9.50	Call	185.18000		0.18518		187.05000	0.18705	185.180	12.76	0.11	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,145.77000		2.14577		2,183.85000	2.18385	2,145.770	13.64	0.62	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,354.50000		1.35450		1,387.29000	1.38729	1,354.500	13.98	0.46	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	806.17000		0.80617		832.13000	0.83213	806.170	14.33	0.32	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	20.47000		0.02047		22.49000	0.02249	20.470	17.28	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.37742		71.97279		10.38401	71.93527		13.24	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.55111		69.67706		10.55865	69.63517		13.45	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.72876		70.48777		10.73869	70.43392		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	212.88442	212.88442		212.88084	212.88084			0.00	0.00	0	1,486.0
R210	On 03/02/2022			Bond Future	215.33955	215.33955		215.34351	215.34351			0.00	0.00	0	0.0
R210	On 05/05/2022			Bond Future	215.06594	215.06594		215.05840	215.05840			0.00	0.00	0	0.0
R210	On 04/08/2022			Bond Future	217.74137	217.74137		217.69898	217.69898			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	175.03889	175.03889		175.03723	175.03723			0.00	0.00	0	2,025.0
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	9.34529	86.96485		9.33680	87.01195		10.84	0.00	0.00	0	10,562.0
R213	On 03/02/2022			Bond Future	9.53694	87.94634		9.52751	87.99705		10.27	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	486.28000	0.48628		500.20000	0.50020	486.280	9.43	0.18	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	Bond Future	700.19000	0.70019		717.85000	0.71785	700.190	9.62	0.23	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	Bond Future	1,312.92000	1.31292		1,338.67000	1.33867	1,312.920	9.98	0.36	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	Bond Future	1,463.64000	1.46364		1,490.98000	1.49098	1,463.640	10.05	0.39	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	Bond Future	2,144.48000	2.14448		2,128.62000	2.12862	2,144.480	10.33	0.47	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	Bond Future	1,732.74000	1.73274		1,720.12000	1.72012	1,732.740	10.48	0.40	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	Bond Future	1,299.61000	1.29961		1,290.64000	1.29064	1,299.610	10.75	0.33	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	Bond Future	1,085.85000	1.08585		1,078.76000	1.07876	1,085.850	10.95	0.28	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	Bond Future	1,059.97000	1.05997		1,053.10000	1.05310	1,059.970	10.98	0.28	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	Bond Future	961.92000	0.96192		955.91000	0.95591	961.920	11.09	0.25	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	Bond Future	625.49000	0.62549		622.33000	0.62233	625.490	11.56	0.18	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	Bond Future	573.41000	0.57341		570.67000	0.57067	573.410	11.65	0.16	0.00	0	220.0
R213	On 05/05/2022			Bond Future	9.72582	85.44747		9.71689	85.49407		10.23	0.00	0.00	0	0.0
R213	On 04/08/2022			Bond Future	9.92407	86.44519		9.91750	86.47842		9.80	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	10.57944	67.94618		10.59129	67.87536		14.99	0.00	0.00	0	17,810.0
R214	On 03/02/2022			Bond Future	10.75177	68.71301		10.76365	68.64379		14.19	0.00	0.00	0	0.0
R214	On 05/05/2022			Bond Future	10.91943	66.24061		10.93240	66.16684		14.47	0.00	0.00	0	0.0
R214	On 04/08/2022			Bond Future	11.09304	67.01016		11.10845	66.92468		13.96	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 :													100,659,663.48	774	1 150 670.0
Grand Total:													100,659,663.48	774	1 150 670.0