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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2021

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	801.63200		801.63200		798.96600	798.96600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	810.47400		810.47400		807.78200	807.78200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	819.77000		819.77000		817.04800	817.04800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	829.45200		829.45200		826.69900	826.69900			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	918.60500		918.60500		916.94000	916.94000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	928.73700		928.73700		927.05700	927.05700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	939.39000		939.39000		937.69200	937.69200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	950.48400		950.48400		948.76800	948.76800			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	808.61500		808.61500		807.15900	807.15900			0.00	161,723,000.00	20	114.0
ALBI	On 04/11/2021	Index Future	817.53500		817.53500		816.06500	816.06500			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	826.91200		826.91200		825.42700	825.42700			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		836.67800	836.67800		835.17700	835.17700			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		10.95922	80.14126		10.99240	79.95829			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.18583	77.24144		11.22024	77.05719			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.42448	78.12810		11.46027	77.94223			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.66525	75.27497		11.70249	75.08729			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		11.49059	79.02796		11.51821	78.85408			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.70471	75.63297		11.73338	75.45796			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		11.92281	76.50158		11.95262	76.32506			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.15049	73.14800		12.18156	72.96976			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		798.41400	798.41400		797.01300	797.01300			0.00	0.00	0	979.0
GOVI	On 04/11/2021	GOVI		807.22100	807.22100		805.80700	805.80700			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		816.47900	816.47900		815.05100	815.05100			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		826.12300	826.12300		824.67900	824.67900			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.43734	153.43734		153.38785	153.38785			0.00	0.00	0	5,211.0
I2025	On 04/11/2021	Bond Future		155.14969	155.14969		155.10109	155.10109			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.39352	155.39352		155.34530	155.34530			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.26594	157.26594		157.21782	157.21782			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		114.33490	114.33490		114.27027	114.27027			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.44043	114.44043		114.37614	114.37614			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.78084	115.78084		115.71638	115.71638			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.98254	115.98254		115.91790	115.91790			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	108.17837	108.17837	108.10953	108.10953					0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	108.13590	108.13590	108.06726	108.06726					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.40237	109.40237	109.33355	109.33355					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.44830	109.44830	109.37920	109.37920					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	120.98404	120.98404	120.90410	120.90410					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.33437	122.33437	122.25448	122.25448					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	121.99722	121.99722	121.91724	121.91724					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.46749	123.46749	123.38711	123.38711					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	111.56380	111.56380	111.58678	111.58678					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	110.96965	110.96965	110.99405	110.99405					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.26961	112.26961	112.29481	112.29481					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	111.74754	111.74754	111.77347	111.77347					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	113.77915	113.77915	113.70358	113.70358					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	115.04870	115.04870	114.97362	114.97362					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	114.43032	114.43032	114.35491	114.35491					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	115.80931	115.80931	115.73353	115.73353					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	294.80400	294.80400					0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	298.07900	298.07900	298.12900	298.12900					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	301.56900	301.56900	301.62100	301.62100					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	305.20200	305.20200	305.25400	305.25400					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	3.72500	96.27500	3.72500	96.27500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.75000	96.25000	3.75000	96.25000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.77500	96.22500	3.77500	96.22500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.86000	96.14000	3.85000	96.15000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.89000	96.11000	3.88000	96.12000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.01000	95.99000	4.00000	96.00000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.23500	95.76500	4.24500	95.75500					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	4.73000	95.27000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	4.98500	95.01500	5.03500	94.96500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.15500	94.84500	5.22500	94.77500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	7.22303	115.79872	8.45875	110.09523				7.34	0.00	0.00	0	91,394.0

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			7.39318		117.06271		8.70773	111.29813		6.63	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,251.77000		1.25177		4,646.47000	4.64647	1,251.770	6.72	0.36	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	313.60000		0.31360		1,953.22000	1.95322	313.600	7.14	0.12	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			7.57299		113.12380		8.97597	107.29390		6.31	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.76512		114.46143		9.26711	108.56327		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			321.38511		321.38511		321.24974	321.24974			0.00	0.00	0	1,120.0
R197	On 04/11/2021	Bond Future			324.97126		324.97126		324.83738	324.83738			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.61103		320.61103		320.47752	320.47752			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.47501		324.47501		324.34130	324.34130			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			237.75294		237.75294		238.03138	238.03138			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.40577		240.40577		240.68958	240.68958			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.88391		238.88391		239.17224	239.17224			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.76238		241.76238		242.05541	242.05541			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			5.06999		107.40683		5.08536	107.38352		1.13	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.19718		104.67187		5.21484	104.64931		1.25	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.34972		105.87303		5.37119	105.85088		1.08	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.52671		103.21436		5.55438	103.19245		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			8.78963		95.58606		8.82169	95.40322		12.65	0.00	80,674,634.64	844	101,673.0
R2030	On 05/08/2021	Bond Future	7.70	Call	183.34000		0.18334		206.29000	0.20629	183.340	12.10	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	1,182.54000		1.18254		1,181.06000	1.18106	1,182.540	12.52	0.37	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,882.12000		1.88212		1,863.40000	1.86340	1,882.120	12.67	0.51	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	2,028.74000		2.02874		2,004.80000	2.00480	2,028.740	12.70	0.53	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,405.53000		2.40553		2,368.15000	2.36815	2,405.530	12.78	0.59	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,084.42000		1.08442		1,201.41000	1.20141	1,084.420	12.96	0.33	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,327.07000		4.32707		4,223.27000	4.22327	4,327.070	13.30	0.78	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	377.30000		0.37730		431.05000	0.43105	377.300	13.67	0.14	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	149.74000		0.14974		195.54000	0.19554	149.740	13.67	0.07	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	102.22000		0.10222		137.44000	0.13744	102.220	13.67	0.05	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.22000		0.00022		0.48000	0.00048	0.220	13.67	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			8.96719		96.63000		9.00050	96.44606		11.37	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,214.27000		1.21427		1,276.19000	1.27619	1,214.270	10.99	0.30	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	2,262.00000	2.26200	2,308.59000	2.30859	2,262.000	11.25	0.45	0.00	0	300.0		
R2030	On 04/11/2021	Bond Future	9.20	Call	3,485.35000	3.48535	3,504.61000	3.50461	3,485.350	11.49	0.59	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	9.90	Call	6,048.38000	6.04838	5,986.84000	5.98684	6,048.380	12.14	0.77	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.26	Put	146.58000	0.14658	201.06000	0.20106	146.580	12.25	0.05	0.00	0	29.0		
R2030	On 04/11/2021	Bond Future	11.44	Put	107.05000	0.10705	150.92000	0.15092	107.050	12.25	0.03	0.00	0	300.0		
R2030	On 03/02/2022	Bond Future			9.15484	93.73474		9.18958	93.54934		10.93	0.00	0	0.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	1,552.28000	1.55228	1,597.34000	1.59734	1,552.280	10.44	0.32	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	2,509.25000	2.50925	2,519.08000	2.51908	2,509.250	10.71	0.44	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	2,812.90000	2.81290	2,984.64000	2.98464	2,812.900	10.99	0.43	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	4,630.81000	4.63081	4,597.16000	4.59716	4,630.810	11.15	0.63	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,974.47000	1.97447	2,106.29000	2.10629	1,974.470	11.30	0.33	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	709.16000	0.70916	823.28000	0.82328	709.160	11.78	0.15	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.35190	94.84356		9.38820	94.65643		10.09	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	1,189.35000	1.18935	1,244.04000	1.24404	1,189.350	9.51	0.24	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	1,644.94000	1.64494	1,699.67000	1.69967	1,644.940	9.51	0.31	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	2,467.99000	2.46799	2,463.40000	2.46340	2,467.990	9.74	0.41	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	3,603.64000	3.60364	3,773.28000	3.77328	3,603.640	10.01	0.48	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,355.87000	2.35587	2,491.36000	2.49136	2,355.870	10.37	0.35	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	983.54000	0.98354	1,112.69000	1.11269	983.540	10.88	0.18	0.00	0	1,800.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.0		
R2032	On 05/08/2021	Bond Future			9.46375	94.95018		9.50074	94.71918		14.39	0.00	123,815,034.72	1,304	120,358.0	
R2032	On 04/11/2021	Bond Future			9.64828	91.84192		9.68664	91.60931		13.86	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,307.40000	2.30740	2,351.20000	2.35120	2,307.400	13.54	0.42	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	3,804.44000	3.80444	3,816.90000	3.81690	3,804.440	13.92	0.57	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	49.55000	0.04955	75.66000	0.07566	49.550	14.98	0.02	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.83917	92.89627		9.87906	92.66151		12.71	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	1,525.95000	1.52595	1,618.73000	1.61873	1,525.950	11.98	0.29	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	1,961.26000	1.96126	2,024.52000	2.02452	1,961.260	12.09	0.34	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	3,031.15000	3.03115	3,052.09000	3.05209	3,031.150	12.42	0.45	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	3,140.67000	3.14067	3,159.91000	3.15991	3,140.670	12.45	0.46	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	3,861.50000	3.86150	4,105.34000	4.10534	3,861.500	12.58	0.49	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	2,990.81000	2.99081	3,215.54000	3.21554	2,990.810	12.81	0.41	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	2,533.84000	2.53384	2,735.39000	2.73539	2,533.840	12.98	0.36	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	2,342.31000	2.34231	2,528.77000	2.52877	2,342.310	13.07	0.34	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	2,200.24000	2.20024	2,375.50000	2.37550	2,200.240	13.16	0.32	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	1,990.40000	1.99040	2,149.45000	2.14945	1,990.400	13.31	0.30	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	1,592.82000	1.59282	1,724.75000	1.72475	1,592.820	13.66	0.25	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	1,351.88000	1.35188	1,510.03000	1.51003	1,351.880	13.72	0.22	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.03534	89.84838		10.07686	89.61132		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			10.06001	95.27933		10.08678	95.09611		15.87	0.00	0.00	0	81,833.0	

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 05/08/2021	Bond Future	10.02	Call	2,255.30000	2.25530	2,219.29000	2.21929	2,255.300	15.89	0.49	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	10.77	Put	825.14000	0.82514	874.83000	0.87483	825.140	17.07	0.22	0.00	0	100.0		
R2035	On 05/08/2021	Bond Future	11.37	Put	269.23000	0.26923	330.10000	0.33010	269.230	17.52	0.09	0.00	0	100.0		
R2035	On 04/11/2021	Bond Future			10.24668	91.84481	10.27436	91.66053		15.77	0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	3,224.17000	3.22417	3,191.12000	3.19112	3,224.170	15.64	0.48	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	3,256.15000	3.25615	3,223.05000	3.22305	3,256.150	15.65	0.48	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	3,620.31000	3.62031	3,586.59000	3.58659	3,620.310	15.75	0.52	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	2,671.60000	2.67160	2,800.76000	2.80076	2,671.600	16.13	0.38	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	5,063.95000	5.06395	5,006.32000	5.00632	5,063.950	16.15	0.62	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	1,725.54000	1.72554	1,782.79000	1.78279	1,725.540	16.82	0.27	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	1,548.68000	1.54868	1,592.62000	1.59262	1,548.680	17.03	0.25	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	825.41000	0.82541	963.19000	0.96319	825.410	17.11	0.15	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	38.40000	0.03840	55.38000	0.05538	38.400	17.11	0.01	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.44260	92.89897	10.47133	92.71314		14.33	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	2,153.91000	2.15391	2,228.24000	2.22824	2,153.910	13.61	0.34	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	3,209.14000	3.20914	3,259.40000	3.25940	3,209.140	13.99	0.44	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	3,691.30000	3.69130	3,737.85000	3.73785	3,691.300	14.13	0.48	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	3,976.59000	3.97659	4,020.27000	4.02027	3,976.590	14.20	0.50	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	3,668.08000	3.66808	3,884.39000	3.88439	3,668.080	14.45	0.43	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	2,759.57000	2.75957	2,931.56000	2.93156	2,759.570	14.84	0.35	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	2,719.44000	2.71944	2,889.42000	2.88942	2,719.440	14.87	0.34	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	2,298.91000	2.29891	2,443.76000	2.44376	2,298.910	15.17	0.30	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	2,123.79000	2.12379	2,259.22000	2.25922	2,123.790	15.33	0.28	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	1,589.41000	1.58941	1,780.87000	1.78087	1,589.410	15.49	0.22	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	1,379.05000	1.37905	1,563.79000	1.56379	1,379.050	15.49	0.20	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.63598	89.51959	10.66580	89.33198		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			10.29544	86.49900	10.32231	86.31481		17.91	0.00	3,719,457.00	43	128,272.0		
R2037	On 04/11/2021	Bond Future			10.47374	87.44380	10.50150	87.25839		16.97	0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	7,943.15000	7.94315	7,855.65000	7.85565	7,943.150	18.39	0.76	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	595.90000	0.59590	700.69000	0.70069	595.900	18.41	0.11	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.66069	84.19298	10.68946	84.00602		16.19	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			10.85286	85.18925	10.88270	85.00051		15.10	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			10.44289	88.55370	10.46964	88.35705		18.38	0.00	24,352,267.50	275	86,488.0		
R2040	On 05/08/2021	Bond Future	11.05	Call	5,322.94000	5.32294	5,236.74000	5.23674	5,322.940	19.35	0.75	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	11.55	Call	8,052.37000	8.05237	7,925.26000	7.92526	8,052.370	20.41	0.88	0.00	0	900.0		
R2040	On 05/08/2021	Bond Future	14.80	Put	0.03000	0.00003	0.10000	0.00010	0.030	20.41	0.00	0.00	0	900.0		
R2040	On 04/11/2021	Bond Future			10.61721	89.52096	10.64485	89.32300		17.60	0.00	0.00	0	0.0		
R2040	On 03/02/2022	Bond Future			10.79984	86.04372	10.82848	85.84415		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	Options Inter
R2040	On 05/05/2022	Bond Future			10.98705		87.06194		11.01677	86.86037		15.70	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,971.57000		1.97157		2,066.33000	2.06633	1,971.570	14.91	0.28	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,829.68000		3.82968		3,789.29000	3.78929	3,829.680	15.37	0.44	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,174.46000		1.17446		1,326.02000	1.32602	1,174.460	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			10.49753		85.27896		10.50861	85.19592		19.35	0.00	1,961,416.08	23	59,984.0
R2044	On 04/11/2021	Bond Future			10.66370		86.21045		10.67508	86.12734		18.53	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.83752		82.82032		10.84926	82.73689		17.66	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.01530		83.80041		11.02744	83.71643		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			10.40444		89.06312		10.41501	88.98065		18.74	0.00	150,516,672.80	1,690	171,004.0
R2048	On 05/08/2021	Bond Future	10.30	Call	2,211.69000		2.21169		2,243.12000	2.24312	2,211.690	18.45	0.46	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	4,932.75000		4.93275		4,932.93000	4.93293	4,932.750	19.42	0.72	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.56594		85.62374		10.57680	85.54123		18.92	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	1,224.91000		1.22491		1,289.06000	1.28906	1,224.910	17.61	0.23	0.00	0	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	3,159.22000		3.15922		3,112.97000	3.11297	3,159.220	18.68	0.44	0.00	0	1,200.0
R2048	On 03/02/2022	Bond Future			10.73438		86.60648		10.74559	86.52364		17.14	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.89931		83.21584		10.91090	83.13242		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			9.97053		73.92315		10.00161	73.73616		19.10	0.00	36,961,575.00	500	28,639.0
R209	On 04/11/2021	Bond Future			10.13358		71.59011		10.16563	71.40183		18.21	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,685.74000		1.68574		1,767.16000	1.76716	1,685.740	17.48	0.34	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,354.99000		2.35499		2,566.82000	2.56682	2,354.990	18.45	0.38	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	479.73000		0.47973		593.71000	0.59371	479.730	19.66	0.11	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.30066		72.41194		10.33379	72.22192		16.76	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.47054		70.12700		10.50482	69.93506		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			210.28318		210.28318		210.16742	210.16742			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.84211		209.84211		209.72689	209.72689			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.29986		212.29986		212.18466	212.18466			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.01567		212.01567		211.89997	211.89997			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			172.59090		172.59090		172.52699	172.52699			0.00	25,198,271.40	146	1,657.0
R212	On 04/11/2021	Bond Future			174.51710		174.51710		174.45409	174.45409			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			9.11830		89.79104		9.14987	89.61026		14.00	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.29543		87.24191		9.32815	87.05996		13.13	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.48186		88.24310		9.51588	88.05965		12.12	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,522.01000		1.52201	1,579.03000	1.57903	1,522.010		11.57	0.30	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,834.69000		1.83469	1,868.98000	1.86898	1,834.690		11.68	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,593.26000		2.59326	2,613.65000	2.61365	2,593.260		11.91	0.44	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,763.29000		2.76329	2,781.13000	2.78113	2,763.290		11.95	0.45	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,197.86000		3.19786	3,385.13000	3.38513	3,197.860		12.17	0.46	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,777.71000		2.77771	2,952.97000	2.95297	2,777.710		12.29	0.41	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,303.04000		2.30304	2,451.85000	2.45185	2,303.040		12.50	0.36	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,051.57000		2.05157	2,184.25000	2.18425	2,051.570		12.66	0.33	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,020.13000		2.02013	2,150.70000	2.15070	2,020.130		12.68	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,898.57000		1.89857	2,020.55000	2.02055	1,898.570		12.77	0.31	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,425.10000		1.42510	1,552.06000	1.55206	1,425.100		13.07	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,331.42000		1.33142	1,472.78000	1.47278	1,331.420		13.07	0.23	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.66709		85.75451		9.70249	85.56927		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			10.38995		70.61494		10.41589	70.45566		21.03	0.00	0.00	0	17,880.0
R214	On 04/11/2021	Bond Future			10.55234		68.10860		10.57910	67.94822		20.22	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.72143		68.89031		10.74911	68.72853		18.56	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.88705		66.42534		10.91568	66.26196		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>608,922,329.14</b>	<b>4,845</b>	<b>1 142 058.0</b>
<b>Grand Total:</b>														<b>608,922,329.14</b>	<b>4,845</b>	<b>1 142 058.0</b>