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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2021

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
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		809.66200	809.66200		809.10900	809.10900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		818.85200	818.85200		818.31800	818.31800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		828.47600	828.47600		827.94600	827.94600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		838.43700	838.43700		837.90900	837.90900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		926.41300	926.41300		925.55400	925.55400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		936.92900	936.92900		936.08900	936.08900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		947.94100	947.94100		947.10200	947.10200			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		959.33800	959.33800		958.49900	958.49900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		816.18800	816.18800		814.80100	814.80100			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		825.45200	825.45200		824.07600	824.07600			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		835.15400	835.15400		833.77100	833.77100			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		845.19500	845.19500		843.80400	843.80400			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		11.24964	76.90026		11.27778	76.75048			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.48916	77.79265		11.51804	77.64355			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.73001	74.94902		11.75996	74.79894			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		11.98132	75.83034		12.01243	75.67914			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		11.74878	75.36423		11.78719	75.13131			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		11.96714	76.23933		12.00679	76.00607			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.19442	72.89620		12.23569	72.66097			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.42502	73.75203		12.46798	73.51463			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		806.04300	806.04300		804.71100	804.71100			0.00	16,120,860.00	2	986.0
GOVI	On 03/02/2022	GOVI		815.19300	815.19300		813.87100	813.87100			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		824.77400	824.77400		823.44600	823.44600			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		834.69000	834.69000		833.35500	833.35500			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		154.79406	154.79406		154.90409	154.90409			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future		155.00877	155.00877		155.12492	155.12492			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		156.86874	156.86874		156.98799	156.98799			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		157.19705	157.19705		157.31950	157.31950			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		113.94661	113.94661		113.83060	113.83060			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		115.26866	115.26866		115.15494	115.15494			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.45416	115.45416		115.34030	115.34030			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		116.88448	116.88448		116.77044	116.77044			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		107.34341	107.34341		107.23647	107.23647			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future		108.58879	108.58879		108.48402	108.48402			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	108.61399	108.61399		108.50910	108.50910			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future	109.95956	109.95956		109.85446	109.85446			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	119.47880	119.47880		119.32306	119.32306			0.00	0.00	0	5,949.0
I2038		On 03/02/2022	Bond Future	119.08613	119.08613		118.93235	118.93235			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future	120.51517	120.51517		120.36085	120.36085			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future	120.19142	120.19142		120.03642	120.03642			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	106.71853	106.71853		106.53767	106.53767			0.00	0.00	0	17,118.0
I2046		On 03/02/2022	Bond Future	107.95670	107.95670		107.77710	107.77710			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future	107.37052	107.37052		107.18998	107.18998			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future	108.70088	108.70088		108.51918	108.51918			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	110.09040	110.09040		110.19245	110.19245			0.00	34,238,114.40	311	8,607.0
I2050		On 03/02/2022	Bond Future	109.39024	109.39024		109.49712	109.49712			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future	110.70300	110.70300		110.81238	110.81238			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future	110.05735	110.05735		110.16908	110.16908			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	294.31400	294.31400		294.23200	294.23200			0.00	0.00	0	475.0
IGOV		On 03/02/2022	Index Future	297.72700	297.72700		297.65300	297.65300			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future	301.29800	301.29800		301.22600	301.22600			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future	304.99000	304.99000		304.92100	304.92100			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.70500	96.29500		3.67500	96.32500			0.00	0.00	0	30,000.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.74500	96.25500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future	3.77000	96.23000		3.75000	96.25000			0.00	0.00	0	0.0
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		3.91000	96.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future	4.05000	95.95000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.13000	95.87000		4.13000	95.87000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.44500	95.55500		4.46500	95.53500			0.00	0.00	0	472.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.72000	95.28000		4.75000	95.25000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	4.97000	95.03000		4.97000	95.03000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.19500	94.80500		5.20500	94.79500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	5.47500	94.52500		5.47500	94.52500			0.00	0.00	0	0.0
R186		On 04/11/2021	Bond Future	7.44463	116.82989		7.46187	116.75201		5.83	0.00	0.00	0	65,520.0
R186	7.77	Put	On 04/11/2021	Bond Future	625.13000	0.62513	657.37000	0.65737	625.130	5.92	0.31	0.00	0	15,177.0
R186	8.77	Put	On 04/11/2021	Bond Future	55.40000	0.05540	60.70000	0.06070	55.400	6.59	0.04	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	7.63092	112.87524		7.64847	112.80008		5.67	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.82868	114.20353		7.84716	114.12868		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	996.19000	0.99619		975.28000	0.97528	996.190	4.99	0.33	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,099.71000	2.09971		2,064.53000	2.06453	2,099.710	5.25	0.53	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	874.40000	0.87440		897.71000	0.89771	874.400	5.62	0.26	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.04278	110.26059		8.06231	110.18595		5.40	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	326.29793	326.29793		326.32474	326.32474			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.86440	321.86440		321.90160	321.90160			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.72708	325.72708		325.76828	325.76828			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.38873	321.38873		321.43374	321.43374			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	237.83706	237.83706		237.95486	237.95486			0.00	1,189,185.30	5	8,324.0
R202	On	03/02/2022			Bond Future	236.23082	236.23082		236.35734	236.35734			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	239.06555	239.06555		239.19627	239.19627			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.57941	237.57941		237.71406	237.71406			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	5.06744	104.83783		5.08440	104.81612		1.10	0.00	6,709,621.12	64	13,146.0
R2023	On	03/02/2022			Bond Future	5.19931	106.02846		5.21735	106.00980		0.97	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.33617	103.36546		5.35854	103.34770		0.85	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.54217	104.59118		5.57294	104.57414		0.65	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	9.00229	96.43619		9.01952	96.34124		9.79	0.00	0.00	0	97,591.0
R2030	On	04/11/2021	8.27	Call	Bond Future	315.89000	0.31589		307.74000	0.30774	315.890	9.20	0.16	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,047.30000	1.04730		1,022.78000	1.02278	1,047.300	9.62	0.38	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,090.53000	1.09053		1,065.14000	1.06514	1,090.530	9.63	0.39	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,285.10000	2.28510		2,239.02000	2.23902	2,285.100	9.94	0.61	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	924.66000	0.92466		966.33000	0.96633	924.660	10.09	0.32	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,118.81000	5.11881		5,044.41000	5.04441	5,118.810	10.77	0.86	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	15.17000	0.01517		16.90000	0.01690	15.170	12.10	0.01	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	8.62000	0.00862		9.69000	0.00969	8.620	12.10	0.01	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.19368	93.52749		9.21114	93.43452		9.59	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	732.87000	0.73287		716.83000	0.71683	732.870	8.99	0.23	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,536.85000	1.53685		1,507.84000	1.50784	1,536.850	9.33	0.39	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	2,004.71000	2.00471		2,052.48000	2.05248	2,004.710	9.65	0.43	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,639.93000	3.63993	3,586.83000	3.58683	3,639.930	9.84	0.65	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,223.28000	1.22328	1,257.92000	1.25792	1,223.280	10.01	0.30	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	351.50000	0.35150	364.96000	0.36496	351.500	11.29	0.10	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			9.39366	94.62832	9.41176	94.53523		9.00	0.00	0.00	0	0.0		
R2030	On 05/05/2022	Bond Future	7.73	Call	307.20000	0.30720	300.19000	0.30019	307.200	8.38	0.10	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	586.25000	0.58625	573.76000	0.57376	586.250	8.38	0.17	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	930.15000	0.93015	911.57000	0.91157	930.150	8.38	0.25	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.81	Call	1,481.23000	1.48123	1,454.57000	1.45457	1,481.230	8.59	0.34	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	1,636.23000	1.63623	1,607.52000	1.60752	1,636.230	8.64	0.36	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	2,924.49000	2.92449	2,976.60000	2.97660	2,924.490	8.92	0.50	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	1,698.21000	1.69821	1,734.88000	1.73488	1,698.210	9.31	0.33	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	1,355.74000	1.35574	1,386.90000	1.38690	1,355.740	9.55	0.28	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	640.61000	0.64061	658.00000	0.65800	640.610	10.45	0.15	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.60863	91.72690	9.62743	91.63367		9.13	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			9.70254	91.51312	9.71471	91.43959		11.31	0.00	0.00	0	123,319.0		
R2032	On 04/11/2021	Bond Future	9.33	Call	856.46000	0.85646	844.42000	0.84442	856.460	10.79	0.31	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	9.83	Call	2,248.45000	2.24845	2,218.92000	2.21892	2,248.450	11.40	0.58	0.00	0	700.0		
R2032	On 04/11/2021	Bond Future	12.81	Put	1.25000	0.00125	1.43000	0.00143	1.250	14.23	0.00	0.00	0	700.0		
R2032	On 03/02/2022	Bond Future			9.89757	92.55285	9.90976	92.48139		10.77	0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	527.56000	0.52756	520.06000	0.52006	527.560	9.63	0.17	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	831.05000	0.83105	819.76000	0.81976	831.050	9.81	0.24	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	1,747.96000	1.74796	1,727.18000	1.72718	1,747.960	10.37	0.40	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	1,849.85000	1.84985	1,828.12000	1.82812	1,849.850	10.41	0.41	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	2,888.83000	2.88883	2,933.93000	2.93393	2,888.830	10.60	0.52	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	2,020.87000	2.02087	2,057.77000	2.05777	2,020.870	10.89	0.40	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	1,595.72000	1.59572	1,627.62000	1.62762	1,595.720	11.10	0.34	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	1,426.16000	1.42616	1,455.82000	1.45582	1,426.160	11.22	0.31	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,303.92000	1.30392	1,331.86000	1.33186	1,303.920	11.32	0.29	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	1,129.15000	1.12915	1,154.47000	1.15447	1,129.150	11.51	0.25	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	817.35000	0.81735	837.49000	0.83749	817.350	11.92	0.19	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	668.68000	0.66868	686.05000	0.68605	668.680	12.18	0.16	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.09720	89.49550	10.10974	89.42419		10.68	0.00	0.00	0	0.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	1,787.77000	1.78777	1,767.54000	1.76754	1,787.770	10.11	0.36	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	3,396.95000	3.39695	3,364.67000	3.36467	3,396.950	10.63	0.54	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	1,201.32000	1.20132	1,222.80000	1.22280	1,201.320	11.65	0.23	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.30478	90.53448	10.31770	90.46323		10.42	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 04/11/2021	Bond Future			10.27258	91.67236	10.30533	91.45498		12.61	0.00	0.00	0	77,110.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	1,532.92000	1.53292	1,455.72000	1.45572	1,532.920	12.44	0.43	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,562.52000	1.56252	1,484.23000	1.48423	1,562.520	12.45	0.43	0.00	0	400.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future	10.23	Call	1,908.34000	1.90834	1,817.93000	1.81793	1,908.340	12.59	0.49	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,201.59000	1.20159	1,288.88000	1.28888	1,201.590	13.09	0.33	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,430.14000	3.43014	3,298.08000	3.29808	3,430.140	13.12	0.68	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	527.79000	0.52779	575.80000	0.57580	527.790	14.01	0.17	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	427.48000	0.42748	468.27000	0.46827	427.480	14.25	0.14	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	152.77000	0.15277	170.66000	0.17066	152.770	15.18	0.06	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	0.48000	0.00048	0.60000	0.00060	0.480	16.00	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.47128	92.71346	10.50493	92.49651		12.05	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	947.45000	0.94745	902.35000	0.90235	947.450	11.07	0.24	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	9.92	Call	1,401.10000	1.40110	1,340.74000	1.34074	1,401.100	11.39	0.32	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,848.63000	1.84863	1,775.00000	1.77500	1,848.630	11.62	0.38	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,301.52000	2.30152	2,215.83000	2.21583	2,301.520	11.81	0.44	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,575.65000	2.57565	2,483.16000	2.48316	2,575.650	11.90	0.47	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.61	Put	2,565.65000	2.56565	2,670.73000	2.67073	2,565.650	12.16	0.44	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,457.43000	2.45743	2,559.61000	2.55961	2,457.430	12.19	0.42	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,633.49000	1.63349	1,710.28000	1.71028	1,633.490	12.68	0.31	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,599.38000	1.59938	1,674.97000	1.67497	1,599.380	12.71	0.30	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.11	Put	1,501.77000	1.50177	1,573.86000	1.57386	1,501.770	12.81	0.29	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,255.53000	1.25553	1,318.39000	1.31839	1,255.530	13.09	0.25	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,117.89000	1.11789	1,175.31000	1.17531	1,117.890	13.27	0.23	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	782.79000	0.78279	825.94000	0.82594	782.790	13.84	0.17	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	669.88000	0.66988	707.84000	0.70784	669.880	14.09	0.14	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.66669	89.32639	10.70154	89.10788		12.04	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.87184	90.36074	10.90800	90.14047		11.77	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,517.83000	1.51783	1,463.55000	1.46355	1,517.830	10.99	0.27	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	4,823.32000	4.82332	4,947.61000	4.94761	4,823.320	11.52	0.53	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,387.14000	3.38714	3,485.92000	3.48592	3,387.140	11.86	0.42	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			10.50647	87.22526	10.54433	86.97351		13.20	0.00	5,495,191.38	63	120,362.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	6,579.83000	6.57983	6,370.40000	6.37040	6,579.830	15.06	0.87	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	85.17000	0.08517	97.39000	0.09739	85.170	16.52	0.03	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.69629	83.96172	10.73524	83.70978		13.26	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			10.89067	84.95020	10.93103	84.69616		12.65	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.09657	81.67974	11.13846	81.42354		13.05	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	1,577.82000	1.57782	1,511.93000	1.51193	1,577.820	12.18	0.28	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	4,714.31000	4.71431	4,855.35000	4.85535	4,714.310	12.78	0.52	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	3,223.73000	3.22373	3,333.41000	3.33341	3,223.730	13.19	0.40	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		
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			10.62219	89.48524	10.65485	89.25155		13.74	0.00	0.00	0	82,082.0		
R2040	On 03/02/2022	Bond Future			10.80652	85.99711	10.84008	85.76352		13.83	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			10.99476		87.00957		11.02952	86.77412		13.18	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	846.58000		0.84658		808.08000	0.80808	846.580	11.99	0.19	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,372.28000		2.37228		2,287.59000	2.28759	2,372.280	12.45	0.39	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	684.16000		0.68416		716.02000	0.71602	684.160	16.01	0.11	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.19385		83.51242		11.22992	83.27503		13.61	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			10.67548		86.12442		10.71322	85.84980		14.34	0.00	13,263,160.68	154	61,798.0
R2044	On 03/02/2022	Bond Future			10.85118		82.72326		10.89004	82.44817		14.45	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.03022		83.69721		11.07049	83.41975		13.77	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.21925		80.28673		11.26107	80.00674		14.22	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			10.59623		85.39396		10.62873	85.14863		14.53	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,013.61000		1.01361		954.58000	0.95458	1,013.610	14.46	0.30	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,177.00000		3.17700		3,043.77000	3.04377	3,177.000	15.61	0.62	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.76728		86.36376		10.80072	86.11832		13.91	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	728.39000		0.72839		690.98000	0.69098	728.390	13.36	0.18	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,400.76000		2.40076		2,308.16000	2.30816	2,400.760	14.21	0.42	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.93421		82.96510		10.96883	82.71769		13.94	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.10818		83.92486		11.14409	83.67527		13.66	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			10.25053		70.90647		10.27794	70.74759		13.95	0.00	0.00	0	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	279.60000		0.27960		263.87000	0.26387	279.600	12.68	0.14	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,564.81000		2.56481		2,675.86000	2.67586	2,564.810	13.61	0.62	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,154.84000		1.15484		1,225.28000	1.22528	1,154.840	14.30	0.36	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	71.68000		0.07168		79.97000	0.07997	71.680	17.32	0.03	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.42332		71.71204		10.45132	71.55365		13.38	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.59844		69.41466		10.62733	69.25518		13.35	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.77848		70.21875		10.80832	70.05801		13.11	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 04/11/2021	Bond Future			210.74834		210.74834		210.43912	210.43912			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.19371		213.19371		212.88740	212.88740			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.89917		212.89917		212.59153	212.59153			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			215.53694		215.53694		215.22775	215.22775			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 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	174.97850	174.97850		174.99402	174.99402			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	9.36706	86.84425		9.38422	86.74933		10.29	0.00	0.00	0	9,684.0
R213	On 03/02/2022		Bond Future	9.55850	87.83055		9.57590	87.73724		9.78	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	574.79000	0.57479		561.67000	0.56167	574.790	9.51	0.19	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	793.69000	0.79369		776.51000	0.77651	793.690	9.64	0.24	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	1,396.34000	1.39634		1,369.23000	1.36923	1,396.340	9.89	0.36	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	1,543.94000	1.54394		1,514.65000	1.51465	1,543.940	9.94	0.39	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	2,356.52000	2.35652		2,408.86000	2.40886	2,356.520	10.32	0.48	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	1,952.69000	1.95269		1,999.28000	1.99928	1,952.690	10.54	0.42	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	1,508.36000	1.50836		1,547.70000	1.54770	1,508.360	10.83	0.34	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	1,280.68000	1.28068		1,315.84000	1.31584	1,280.680	11.02	0.30	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	1,252.92000	1.25292		1,287.54000	1.28754	1,252.920	11.05	0.29	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	1,146.99000	1.14699		1,179.53000	1.17953	1,146.990	11.15	0.27	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	775.52000	0.77552		799.98000	0.79998	775.520	11.60	0.20	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	716.67000	0.71667		739.71000	0.73971	716.670	11.69	0.18	0.00	0	220.0
R213	On 05/05/2022		Bond Future	9.74800	85.33189		9.76596	85.23845		9.56	0.00	0.00	0	0.0
R213	On 04/08/2022		Bond Future	9.94807	86.32396		9.96665	86.23026		9.31	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	10.63858	67.59388		10.67621	67.37122		14.62	0.00	0.00	0	18,091.0
R214	On 03/02/2022		Bond Future	10.81230	68.36152		10.85097	68.13850		14.02	0.00	0.00	0	0.0
R214	On 05/05/2022		Bond Future	10.98195	65.88623		11.02191	65.66131		14.02	0.00	0.00	0	0.0
R214	On 04/08/2022		Bond Future	11.15852	66.64818		11.19988	66.42118		13.76	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 :												77,016,132.88	599	1 090 531.0
Grand Total:												77,016,132.88	599	1 090 531.0