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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2021

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	810.12400		810.12400		810.22100	810.22100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	819.30300		819.30300		819.40300	819.40300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	828.92200		828.92200		829.02500	829.02500			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	838.88000		838.88000		838.98600	838.98600			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	933.60500		933.60500		933.79100	933.79100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	944.18300		944.18300		944.37400	944.37400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	955.26800		955.26800		955.46300	955.46300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	966.74400		966.74400		966.94300	966.94300			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	823.38900		823.38900		823.73500	823.73500			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	832.71800		832.71800		833.07000	833.07000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	842.49400		842.49400		842.85200	842.85200			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	852.61600		852.61600	852.97900	852.97900				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	11.07679		77.82940	11.07418	77.84355				0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.30925		78.73090	11.30648	78.74547				0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.54266		75.89746	11.53975	75.91232				0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.78592		76.79003	11.78286	76.80519				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	11.56140		76.51801	11.55861	76.53541				0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	11.77210		77.40484	11.76916	77.42264				0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	11.99097		74.07466	11.98788	74.09280				0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.21280		74.94439	12.20955	74.96291				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	812.96300		812.96300	813.32800	813.32800				0.00	0.00	0	986.0
GOVI	On 03/02/2022	GOVI	822.17400		822.17400	822.54600	822.54600				0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	831.82600		831.82600	832.20400	832.20400				0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	841.82000		841.82000	842.20300	842.20300				0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.13317		155.13317	155.12946	155.12946				0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.34844		155.34844	155.34514	155.34514				0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.21050		157.21050	157.20747	157.20747				0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.54141		157.54141	157.53875	157.53875				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	114.11272		114.11272	114.10708	114.10708				0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.43432		115.43432	115.42903	115.42903				0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.62036		115.62036	115.61524	115.61524				0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.05177		117.05177	117.04671	117.04671				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	108.17804		108.17804	108.17040	108.17040				0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	109.43091		109.43091	109.42345	109.42345				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			109.46470		109.46470		109.45742	109.45742			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.81982		110.81982		110.81270	110.81270			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			120.76356		120.76356		120.59684	120.59684			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			120.38313		120.38313		120.21490	120.21490			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.82613		121.82613		121.65624	121.65624			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.51725		121.51725		121.34549	121.34549			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			108.11516		108.11516		108.10653	108.10653			0.00	0.00	0	17,210.0
I2046	On 03/02/2022	Bond Future			109.36737		109.36737		109.35909	109.35909			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.79656		108.79656		108.78837	108.78837			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			110.14376		110.14376		110.13556	110.13556			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			110.52969		110.52969		111.65728	111.65728			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			109.83221		109.83221		110.97323	110.97323			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			111.14881		111.14881		112.30388	112.30388			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.50758		110.50758		111.67712	111.67712			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			296.00000		296.00000		296.30200	296.30200			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			299.42700		299.42700		299.73300	299.73300			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			303.01400		303.01400		303.32400	303.32400			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			306.72500		306.72500		307.04000	307.04000			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		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.73000		96.27000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.83500		96.16500		3.83500	96.16500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.86000		96.14000		3.86000	96.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.01000		95.99000		4.01000	95.99000			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			4.43500		95.56500		4.42500	95.57500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.67000		95.33000		4.67000	95.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			4.96000		95.04000		4.96000	95.04000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.17500		94.82500		5.17500	94.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.45500		94.54500		5.45500	94.54500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.43038		116.89431		7.42717	116.90883		5.79	0.00	174,523,204.83	1,493	65,347.0
R186	On 04/11/2021	Bond Future	7.77	Put	546.89000		0.54689		552.01000	0.55201	546.890	5.89	0.29	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	38.56000		0.03856		40.08000	0.04008	38.560	6.55	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	7.61629	112.93795		7.61279	112.95296		5.59	0.00	0.00	0	0.0	
R186	On	05/05/2022			Bond Future	7.81341	114.26542		7.80961	114.28083		5.30	0.00	0.00	0	0.0	
R186	On	05/05/2022	7.28	Call	1,037.68000	1.03768		1,049.82000	1.04982	1,037.680		5.12	0.33	0.00	0	435.0	
R186	On	05/05/2022	7.88	Call	2,142.13000	2.14213		2,159.97000	2.15997	2,142.130		5.35	0.53	0.00	0	435.0	
R186	On	05/05/2022	8.64	Put	882.32000	0.88232		887.38000	0.88738	882.320		5.78	0.26	0.00	0	435.0	
R186	On	04/08/2022			Bond Future	8.02666	110.32225		8.02254	110.33801		5.31	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	326.51076	326.51076		326.37331	326.37331			0.00	0.00	0	1,274.0	
R197	On	03/02/2022			Bond Future	322.07253	322.07253		321.93457	321.93457			0.00	0.00	0	0.0	
R197	On	05/05/2022			Bond Future	325.93348	325.93348		325.79447	325.79447			0.00	0.00	0	0.0	
R197	On	04/08/2022			Bond Future	321.59536	321.59536		321.45568	321.45568			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	240.45635	240.45635		240.43986	240.43986			0.00	0.00	0	8,324.0	
R202	On	03/02/2022			Bond Future	238.87535	238.87535		238.85917	238.85917			0.00	0.00	0	0.0	
R202	On	05/05/2022			Bond Future	241.73850	241.73850		241.72284	241.72284			0.00	0.00	0	0.0	
R202	On	04/08/2022			Bond Future	240.28380	240.28380		240.26845	240.26845			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	4.95432	104.98284		5.00738	104.91479		1.01	0.00	0.00	0	14,628.0	
R2023	On	03/02/2022			Bond Future	5.05981	106.17292		5.12593	106.10441		0.95	0.00	0.00	0	0.0	
R2023	On	05/05/2022			Bond Future	5.15405	103.51023		5.24096	103.44110		0.83	0.00	0.00	0	0.0	
R2023	On	04/08/2022			Bond Future	5.27700	104.73819		5.40409	104.66768		0.62	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	8.89485	97.03104		8.88654	97.07724		9.69	0.00	175,917,275.52	1,813	99,824.0	
R2030	On	04/11/2021	8.27	Call	355.31000	0.35531		376.76000	0.37676	355.310		9.10	0.18	0.00	0	300.0	
R2030	On	04/11/2021	8.75	Call	1,190.00000	1.19000		1,229.64000	1.22964	1,190.000		9.52	0.43	0.00	0	3,250.0	
R2030	On	04/11/2021	8.77	Call	1,238.96000	1.23896		1,279.23000	1.27923	1,238.960		9.53	0.44	0.00	0	300.0	
R2030	On	04/11/2021	9.20	Call	2,570.63000	2.57063		2,620.27000	2.62027	2,570.630		9.84	0.67	0.00	0	29.0	
R2030	On	04/11/2021	9.35	Put	663.13000	0.66313		668.50000	0.66850	663.130		9.99	0.26	0.00	0	9,100.0	
R2030	On	04/11/2021	9.90	Call	5,589.94000	5.58994		5,641.14000	5.64114	5,589.940		10.67	0.90	0.00	0	29.0	
R2030	On	04/11/2021	11.26	Put	5.93000	0.00593		6.68000	0.00668	5.930		11.92	0.00	0.00	0	29.0	
R2030	On	04/11/2021	11.44	Put	3.09000	0.00309		3.54000	0.00354	3.090		11.92	0.00	0.00	0	300.0	
R2030	On	03/02/2022			Bond Future	9.08162	94.12702		9.07287	94.17404			9.49	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	857.73000	0.85773		845.51000	0.84551	857.730		9.08	0.26	0.00	0	101.0	
R2030	On	03/02/2022	8.85	Call	1,748.94000	1.74894		1,745.31000	1.74531	1,748.940		9.40	0.43	0.00	0	1,000.0	
R2030	On	03/02/2022	9.35	Put	1,728.13000	1.72813		1,681.09000	1.68109	1,728.130		9.75	0.39	0.00	0	101.0	

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R2030	On 03/02/2022	Bond Future	9.60	Call	4,028.04000		4.02804	4,019.33000	4.01933	4,028.040	10.01	0.69	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,050.13000		1.05013	993.87000	0.99387	1,050.130	10.22	0.27	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	290.40000		0.29040	265.73000	0.26573	290.400	11.49	0.09	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.27654	95.23360		9.26734	95.28136		8.99	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	357.64000		0.35764	375.38000	0.37538	357.640	8.40	0.11	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	672.25000		0.67225	700.48000	0.70048	672.250	8.38	0.19	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,093.58000		1.09358	1,092.65000	1.09265	1,093.580	8.52	0.28	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,706.64000		1.70664	1,703.62000	1.70362	1,706.640	8.74	0.37	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,874.89000		1.87489	1,873.57000	1.87357	1,874.890	8.78	0.40	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,634.88000		2.63488	2,596.66000	2.59666	2,634.880	9.05	0.46	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,528.97000		1.52897	1,475.18000	1.47518	1,528.970	9.53	0.31	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,217.96000		1.21796	1,168.29000	1.16829	1,217.960	9.78	0.25	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	573.37000		0.57337	539.08000	0.53908	573.370	10.69	0.13	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.48581	92.33898		9.47613	92.38744		8.97	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			9.55849	92.38954		9.55545	92.40815		11.25	0.00	297,032,371.10	3,215	126,484.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,118.30000		1.11830	1,087.99000	1.08799	1,118.300	11.07	0.38	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,734.52000		2.73452	2,717.76000	2.71776	2,734.520	11.65	0.65	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.28000	0.00028		0.34000	0.00034	0.280	14.02	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.74778	93.43722		9.74457	93.45630		10.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	680.34000	0.68034		654.56000	0.65456	680.340	9.76	0.21	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,070.93000	1.07093		1,014.76000	1.01476	1,070.930	10.06	0.29	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	2,087.75000	2.08775		2,040.70000	2.04070	2,087.750	10.55	0.45	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,115.45000	2.11545		2,069.14000	2.06914	2,115.450	10.56	0.45	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,228.02000	2.22802		2,184.00000	2.18400	2,228.020	10.60	0.47	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	2,837.07000	2.83707		2,777.15000	2.77715	2,837.070	10.64	0.51	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,436.19000	2.43619		2,382.89000	2.38289	2,436.190	10.76	0.46	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,678.98000	1.67898		1,619.90000	1.61990	1,678.980	11.09	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,324.10000	1.32410		1,257.07000	1.25707	1,324.100	11.37	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,182.85000	1.18285		1,115.22000	1.11522	1,182.850	11.52	0.27	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,080.28000	1.08028		1,013.68000	1.01368	1,080.280	11.63	0.25	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	942.43000	0.94243		880.40000	0.88040	942.430	11.81	0.22	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	931.67000	0.93167		870.02000	0.87002	931.670	11.82	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	668.47000	0.66847		617.90000	0.61790	668.470	12.24	0.16	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	543.70000	0.54370		499.47000	0.49947	543.700	12.49	0.14	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			9.94120	90.38900		9.93782	90.40849		10.68	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	2,158.50000	2.15850		2,187.03000	2.18703	2,158.500	10.34	0.41	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,911.21000	3.91121		3,941.45000	3.94145	3,911.210	10.82	0.59	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,047.51000	1.04751		1,057.43000	1.05743	1,047.510	11.99	0.20	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.14209	91.43825		10.13854	91.45811		10.27	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			10.10348		92.80686	10.09527	92.86246			12.49	0.00	1,020,875.46	11	77,098.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,994.17000		1.99417	1,993.30000	1.99330	1,994.170		12.63	0.51	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	2,029.71000		2.02971	2,029.02000	2.02902	2,029.710		12.64	0.52	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,440.89000		2.44089	2,443.60000	2.44360	2,440.890		12.78	0.58	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	2,560.48000		2.56048	2,563.31000	2.56331	2,560.480		12.82	0.59	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	826.60000		0.82660	768.84000	0.76884	826.600		13.45	0.25	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,199.72000		4.19972	4,198.10000	4.19810	4,199.720		13.49	0.75	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	332.81000		0.33281	300.74000	0.30074	332.810		14.36	0.12	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	260.06000		0.26006	236.71000	0.23671	260.060		14.54	0.10	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	80.61000		0.08061	72.78000	0.07278	80.610		15.37	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.08000		0.00008	0.10000	0.00010	0.080		15.74	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.29555		93.85890	10.28695	93.91550			11.94	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,253.24000		1.25324	1,202.16000	1.20216	1,253.240		11.31	0.30	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,788.82000		1.78882	1,744.43000	1.74443	1,788.820		11.59	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,301.68000		2.30168	2,268.87000	2.26887	2,301.680		11.79	0.44	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,812.55000		2.81255	2,791.50000	2.79150	2,812.550		11.95	0.50	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	3,122.99000		3.12299	3,103.06000	3.10306	3,122.990		12.04	0.54	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,080.19000		2.08019	1,999.49000	1.99949	2,080.190		12.34	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	1,990.97000		1.99097	1,908.00000	1.90800	1,990.970		12.40	0.37	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,316.06000		1.31606	1,227.52000	1.22752	1,316.060		13.00	0.26	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,287.67000		1.28767	1,199.95000	1.19995	1,287.670		13.04	0.26	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,206.28000		1.20628	1,121.39000	1.12139	1,206.280		13.14	0.24	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,002.18000		1.00218	925.27000	0.92527	1,002.180		13.42	0.21	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	888.58000		0.88858	817.04000	0.81704	888.580		13.60	0.19	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	613.91000		0.61391	558.13000	0.55813	613.910		14.16	0.13	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	522.27000		0.52227	472.75000	0.47275	522.270		14.40	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.48410		90.48408	10.47514	90.54145			11.99	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.68176		91.53191	10.67241	91.59011			11.55	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,782.57000		1.78257	1,842.94000	1.84294	1,782.570		10.85	0.31	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,167.44000		4.16744	4,183.76000	4.18376	4,167.440		11.48	0.49	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,881.40000		2.88140	2,900.28000	2.90028	2,881.400		11.86	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			10.34300		88.32510	10.35014	88.27662			13.10	0.00	0.00	0	121,563.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,531.37000		7.53137	7,467.68000	7.46768	7,531.370		15.40	0.91	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	41.71000		0.04171	39.53000	0.03953	41.710		16.65	0.02	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.52666		85.07217	10.53404	85.02341			13.15	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.71454		86.07251	10.72218	86.02336			12.63	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			10.91326		82.81502	10.92119	82.76542			12.82	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,845.78000		1.84578	1,865.81000	1.86581	1,845.780		12.05	0.32	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,092.84000		4.09284	4,154.40000	4.15440	4,092.840		12.74	0.48	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,759.31000		2.75931	2,810.74000	2.81074	2,759.310		13.21	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	Options 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			10.44371		90.77992		10.43536	90.84122		13.64	0.00	0.00	0	82,062.0
R2040	On 03/02/2022	Bond Future			10.62128		87.30462		10.61257	87.36686		13.72	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.80242		88.33122		10.79335	88.39434		13.16	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,111.08000		1.11108		1,109.74000	1.10974	1,111.080	12.12	0.23	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,036.05000		3.03605		3,003.26000	3.00326	3,036.050	13.00	0.45	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	564.07000		0.56407		562.13000	0.56213	564.070	16.37	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.99368		84.84936		10.98421	84.91344		13.37	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			10.51820		87.28521		10.48921	87.50208		14.30	0.00	512,626,038.33	5,873	60,562.0
R2044	On 03/02/2022	Bond Future			10.68799		83.89537		10.65783	84.11502		14.38	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.86081		84.88193		10.82947	85.10424		13.80	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.04297		81.48510		11.01033	81.71027		14.02	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			10.42922		86.67466		10.41559	86.78068		14.74	0.00	13,001,199.00	150	167,943.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,324.43000		1.32443		1,371.14000	1.37114	1,324.430	14.30	0.38	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,867.73000		3.86773		3,948.47000	3.94847	3,867.730	15.26	0.71	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.59388		87.65716		10.57968	87.76464		14.09	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	906.55000		0.90655		858.57000	0.85857	906.550	13.15	0.22	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,888.28000		2.88828		2,866.12000	2.86612	2,888.280	14.09	0.48	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.75426		84.27255		10.73949	84.38148		14.23	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			10.92110		85.24746		10.90573	85.35781		13.73	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			10.08300		71.88869		10.07975	71.90794		13.83	0.00	1,006,441.66	14	37,291.0
R209	On 04/11/2021	Bond Future	9.50	Call	419.33000		0.41933		394.53000	0.39453	419.330	13.02	0.20	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	1,937.75000		1.93775		1,901.35000	1.90135	1,937.750	13.83	0.54	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,259.19000		1.25919		1,224.21000	1.22421	1,259.190	14.18	0.40	71,563,185.72	2,500	6,500.0
R209	On 04/11/2021	Bond Future	10.50	Put	799.70000		0.79970		755.59000	0.75559	799.700	14.68	0.28	100,922,441.40	5,000	2,900.0
R209	On 04/11/2021	Bond Future	12.00	Put	34.96000		0.03496		31.63000	0.03163	34.960	17.51	0.02	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.25000		72.70391		10.24659	72.72362		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.41897		70.41716		10.41541	70.43725		13.31	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.59247		71.23288		10.58876	71.25332		12.87	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	211.38361	211.38361		211.24818	211.24818			0.00	0.00	0	1,486.0
R210	On 03/02/2022			Bond Future	213.83197	213.83197		213.69553	213.69553			0.00	0.00	0	0.0
R210	On 05/05/2022			Bond Future	213.54236	213.54236		213.40486	213.40486			0.00	0.00	0	0.0
R210	On 04/08/2022			Bond Future	216.18627	216.18627		216.04728	216.04728			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	174.95600	174.95600		174.95235	174.95235			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	9.22404	87.64061		9.23120	87.60051		10.76	0.00	0.00	0	9,895.0
R213	On 03/02/2022			Bond Future	9.40966	88.63411		9.41708	88.59381		10.21	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	689.77000	0.68977		701.10000	0.70110	689.770	9.40	0.23	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	Bond Future	953.13000	0.95313		964.24000	0.96424	953.130	9.58	0.28	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	Bond Future	1,669.87000	1.66987		1,678.46000	1.67846	1,669.870	9.93	0.42	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	Bond Future	1,840.65000	1.84065		1,848.53000	1.84853	1,840.650	9.99	0.44	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	Bond Future	1,931.20000	1.93120		1,973.42000	1.97342	1,931.200	10.27	0.43	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	Bond Future	1,561.51000	1.56151		1,598.82000	1.59882	1,561.510	10.42	0.36	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	Bond Future	1,173.93000	1.17393		1,208.56000	1.20856	1,173.930	10.68	0.29	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	Bond Future	984.23000	0.98423		1,015.81000	1.01581	984.230	10.88	0.25	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	Bond Future	961.34000	0.96134		992.52000	0.99252	961.340	10.91	0.25	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	Bond Future	874.24000	0.87424		903.83000	0.90383	874.240	11.01	0.23	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	Bond Future	575.25000	0.57525		598.29000	0.59829	575.250	11.47	0.16	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	Bond Future	528.83000	0.52883		550.67000	0.55067	528.830	11.57	0.15	0.00	0	220.0
R213	On 05/05/2022			Bond Future	9.59302	86.14379		9.60073	86.10317		10.15	0.00	0.00	0	0.0
R213	On 04/08/2022			Bond Future	9.78636	87.14518		9.79438	87.10421		9.72	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	10.45623	68.68962		10.45292	68.70977		14.88	0.00	480,827.34	7	17,796.0
R214	On 03/02/2022			Bond Future	10.62340	69.46828		10.61993	69.48888		14.26	0.00	0.00	0	0.0
R214	On 05/05/2022			Bond Future	10.78635	67.00510		10.78273	67.02609		14.36	0.00	0.00	0	0.0
R214	On 04/08/2022			Bond Future	10.95567	67.78005		10.95190	67.80138		13.88	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>1,348,093,860.36</b>	<b>20,076</b>	<b>1 100 215.0</b>
<b>Grand Total:</b>													<b>1,348,093,860.36</b>	<b>20,076</b>	<b>1 100 215.0</b>