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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2021

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
<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		808.67900	808.67900		808.45000	808.45000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		817.84300	817.84300		817.61500	817.61500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		827.40400	827.40400		827.17400	827.17400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		837.26400	837.26400		837.03200	837.03200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		931.04300	931.04300		929.12700	929.12700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		941.59400	941.59400		939.65900	939.65900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		952.60100	952.60100		950.64500	950.64500			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		963.95300	963.95300		961.97500	961.97500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		819.94600	819.94600		818.24900	818.24900			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		829.23800	829.23800		827.52500	827.52500			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		838.93100	838.93100		837.20000	837.20000			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	848.92900		848.92900		847.17800	847.17800			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	11.14399		77.46630		11.18735	77.23328			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.37939		78.36318		11.42443	78.12836			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.61660		75.52114		11.66349	75.28385			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.86466		76.40122		11.91354	76.16127			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	11.63569		76.05708		11.67895	75.79080			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	11.84956		76.93832		11.89451	76.66981			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.07255		73.59832		12.11941	73.32702			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.29928		74.45453		12.34815	74.18014			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	809.64400		809.64400		806.71400	806.71400			0.00	0.00	0	990.0
GOVI	On 03/02/2022	GOVI	818.81900		818.81900		815.85800	815.85800			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	828.39000		828.39000		825.39700	825.39700			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	838.26300		838.26300		835.23400	835.23400			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.61811		155.61811		155.50659	155.50659			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.83835		155.83835		155.72727	155.72727			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.69783		157.69783		157.58624	157.58624			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	158.01874		158.01874		157.90645	157.90645			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	114.88005		114.88005		114.70418	114.70418			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	116.21026		116.21026		116.03352	116.03352			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.39895		116.39895		116.22089	116.22089			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.82843		117.82843		117.64852	117.64852			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	108.79357		108.79357		108.38992	108.38992			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	110.05322		110.05322		109.64596	109.64596			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		110.08834	110.08834	109.67694	109.67694			0.00	0.00	0	0.0	
I2033		On 04/08/2022	Bond Future		111.44032	111.44032	111.02416	111.02416			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		121.00821	121.00821	120.66568	120.66568			0.00	0.00	0	5,949.0	
I2038		On 03/02/2022	Bond Future		120.63004	120.63004	120.28495	120.28495			0.00	0.00	0	0.0	
I2038		On 05/05/2022	Bond Future		122.06957	122.06957	121.72090	121.72090			0.00	0.00	0	0.0	
I2038		On 04/08/2022	Bond Future		121.75109	121.75109	121.39869	121.39869			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		108.56435	108.56435	108.53859	108.53859			0.00	0.00	0	17,210.0	
I2046		On 03/02/2022	Bond Future		109.82150	109.82150	109.79650	109.79650			0.00	0.00	0	0.0	
I2046		On 05/05/2022	Bond Future		109.24975	109.24975	109.22529	109.22529			0.00	0.00	0	0.0	
I2046		On 04/08/2022	Bond Future		110.59170	110.59170	110.56719	110.56719			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		112.37351	112.37351	111.41019	111.41019			0.00	0.00	0	8,607.0	
I2050		On 03/02/2022	Bond Future		111.69696	111.69696	110.72378	110.72378			0.00	0.00	0	0.0	
I2050		On 05/05/2022	Bond Future		113.02982	113.02982	112.04560	112.04560			0.00	0.00	0	0.0	
I2050		On 04/08/2022	Bond Future		112.40009	112.40009	111.40445	111.40445			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		297.48900	297.48900	296.95000	296.95000			0.00	0.00	0	475.0	
IGOV		On 03/02/2022	Index Future		300.93400	300.93400	300.38900	300.38900			0.00	0.00	0	0.0	
IGOV		On 05/05/2022	Index Future		304.52400	304.52400	303.97300	303.97300			0.00	0.00	0	0.0	
IGOV		On 04/08/2022	Index Future		308.22400	308.22400	307.66700	307.66700			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future		3.67500	96.32500	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	3.71500	96.28500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.75000	96.25000	3.74000	96.26000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.86500	96.13500	3.83500	96.16500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.91000	96.09000	3.88000	96.12000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.07000	95.93000	4.04000	95.96000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.11000	95.89000	4.08000	95.92000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.53500	95.46500	4.52500	95.47500			0.00	0.00	0	472.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.81000	95.19000	4.82000	95.18000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.15000	94.85000	5.15000	94.85000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.36500	94.63500	5.37500	94.62500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		5.65500	94.34500	5.66500	94.33500			0.00	0.00	0	0.0	
R186		On 04/11/2021	Bond Future		7.47345	116.69974	7.48493	116.64795		5.82	0.00	233,399.48	2	63,183.0	
R186		On 04/11/2021	Bond Future	7.77	Put	544.43000	0.54443	565.70000	0.56570	544.430	5.91	0.31	0.00	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	31.59000	0.03159	33.83000	0.03383	31.590	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	7.66233	112.74076		7.67428	112.68965		5.60	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.86423	114.05961		7.87687	114.00849		5.32	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	910.55000	0.91055		930.09000	0.93009	910.550	5.02	0.31	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,974.41000	1.97441		1,979.97000	1.97997	1,974.410	5.28	0.51	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	865.41000	0.86541		925.71000	0.92571	865.410	5.64	0.27	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.08421	110.10232		8.09768	110.05093		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	326.89460	326.89460		326.76243	326.76243			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.45944	322.45944		322.32940	322.32940			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	326.30753	326.30753		326.17760	326.17760			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.93886	321.93886		321.80932	321.80932			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	241.55231	241.55231		241.73838	241.73838			0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	239.98281	239.98281		240.17400	240.17400			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	242.84654	242.84654		243.04109	243.04109			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	241.37980	241.37980		241.57792	241.57792			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	4.98393	104.94486		4.95987	104.97572		0.95	0.00	0.00	0	14,769.0
R2023	On	03/02/2022			Bond Future	5.09724	106.13413		5.06603	106.16647		0.91	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.21059	103.46525		5.16874	103.49854		0.79	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.37890	104.68165		5.31697	104.71601		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	8.92670	96.85420		8.96375	96.64902		9.78	0.00	0.00	0	99,404.0
R2030	On	04/11/2021	8.27	Call	Bond Future	275.12000	0.27512		244.67000	0.24467	275.120	9.18	0.15	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,033.74000	1.03374		952.44000	0.95244	1,033.740	9.61	0.40	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,080.00000	1.08000		996.28000	0.99628	1,080.000	9.62	0.41	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,372.27000	2.37227		2,237.95000	2.23795	2,372.270	9.93	0.66	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	636.69000	0.63669		692.13000	0.69213	636.690	10.08	0.27	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,388.83000	5.38883		5,203.76000	5.20376	5,388.830	10.76	0.91	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	3.78000	0.00378		4.43000	0.00443	3.780	12.01	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	1.85000	0.00185		2.19000	0.00219	1.850	12.01	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.11501	93.94787		9.15359	93.74142		9.53	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	735.88000	0.73588		722.27000	0.72227	735.880	8.92	0.24	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,584.00000	1.58400		1,538.95000	1.53895	1,584.000	9.27	0.41	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,705.09000	1.70509		1,831.53000	1.83153	1,705.090	9.60	0.40	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,803.94000		3.80394	3,717.32000	3,717.32	3,803.940		9.80	0.68	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	997.08000		0.99708	1,108.23000	1,108.23	997.080		9.98	0.27	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	256.12000		0.25612	298.87000	0.29887	256.120		11.26	0.08	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.31252		95.04712	9.35284	94.83871			9.08	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	330.37000		0.33037	297.90000	0.29790	330.370		8.49	0.11	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	627.41000		0.62741	575.81000	0.57581	627.410		8.47	0.18	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1,030.09000		1.03009	958.20000	0.95820	1,030.090		8.61	0.26	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,621.83000		1.62183	1,526.84000	1.52684	1,621.830		8.83	0.36	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,785.04000		1.78504	1,684.63000	1.68463	1,785.040		8.87	0.39	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,703.93000		2.70393	2,782.25000	2.78225	2,703.930		9.14	0.47	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,569.47000		1.56947	1,615.67000	1.61567	1,569.470		9.62	0.31	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,250.27000		1.25027	1,285.70000	1.28570	1,250.270		9.88	0.26	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	586.66000		0.58666	600.70000	0.60070	586.660		10.80	0.13	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.52552		92.14052	9.56779	91.92985			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			9.60456		92.10801	9.64185	91.88099			11.34	0.00	2,671,132.29	29	126,478.0
R2032	On 04/11/2021	Bond Future	9.33	Call	878.00000		0.87800	849.35000	0.84935	878.000		10.81	0.34	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,416.11000		2.41611	2,318.03000	2.31803	2,416.110		11.43	0.64	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	0.13000		0.00013	0.17000	0.00017	0.130		14.08	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.79587		93.15203	9.83455	92.92351			10.67	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	568.95000		0.56895	544.03000	0.54403	568.950		9.68	0.19	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	925.77000		0.92577	885.38000	0.88538	925.770		10.00	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	1,885.88000		1.88588	1,808.77000	1.80877	1,885.880		10.50	0.43	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,912.33000		1.91233	1,834.40000	1.83440	1,912.330		10.51	0.43	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	2,020.47000		2.02047	1,938.74000	1.93874	2,020.470		10.55	0.45	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	2,909.24000		2.90924	3,051.37000	3.05137	2,909.240		10.60	0.53	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,494.30000		2.49430	2,623.18000	2.62318	2,494.300		10.72	0.48	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,708.97000		1.70897	1,809.13000	1.80913	1,708.970		11.06	0.37	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,341.41000		1.34141	1,424.77000	1.42477	1,341.410		11.35	0.30	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,195.98000		1.19598	1,271.40000	1.27140	1,195.980		11.50	0.27	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,090.58000		1.09058	1,159.99000	1.15999	1,090.580		11.62	0.25	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	949.10000		0.94910	1,010.22000	1.01022	949.100		11.80	0.23	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	938.15000		0.93815	998.53000	0.99853	938.150		11.82	0.22	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	667.39000		0.66739	712.71000	0.71271	667.390		12.24	0.17	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	539.36000		0.53936	577.44000	0.57744	539.360		12.49	0.14	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			9.99223		90.09540	10.03249	89.86468			10.77	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	2,017.62000		2.01762	1,909.24000	1.90924	2,017.620		10.43	0.39	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,715.86000		3.71586	3,566.06000	3.56606	3,715.860		10.91	0.57	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,087.84000		1.08784	1,120.00000	1.12000	1,087.840		12.09	0.21	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.19702		91.13172	10.23899	90.89847			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			10.18569	92.25277		10.22798	91.96962		12.63	0.00	0.00	0	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,573.67000	1.57367	1,484.78000	1.48478	1,573.670		12.46	0.47	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,605.74000	1.60574	1,515.42000	1.51542	1,605.740		12.47	0.47	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,982.41000	1.98241	1,874.88000	1.87488	1,982.410		12.61	0.54	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	2,092.69000	2.09269	1,981.08000	1.98108	2,092.690		12.64	0.55	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	825.63000	0.82563	960.54000	0.96054	825.630		13.13	0.27	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,641.75000	3.64175	3,490.80000	3.49080	3,641.750		13.17	0.74	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	306.49000	0.30649	374.58000	0.37458	306.490		14.07	0.12	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	237.37000	0.23737	289.63000	0.28963	237.370		14.31	0.09	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	65.68000	0.06568	84.27000	0.08427	65.680		15.16	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.04000	0.00004	0.05000	0.00005	0.040		15.91	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.38117	93.29819	10.42504	93.01283			11.93	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	957.38000	0.95738	969.66000	0.96966	957.380		10.90	0.25	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,439.06000	1.43906	1,430.24000	1.43024	1,439.060		11.23	0.34	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,917.26000	1.91726	1,882.45000	1.88245	1,917.260		11.48	0.41	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,402.35000	2.40235	2,341.22000	2.34122	2,402.350		11.69	0.47	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,693.79000	2.69379	2,623.45000	2.62345	2,693.790		11.78	0.50	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,154.99000	2.15499	2,351.21000	2.35121	2,154.990		12.04	0.40	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,056.39000	2.05639	2,251.33000	2.25133	2,056.390		12.09	0.39	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,319.25000	1.31925	1,489.89000	1.48989	1,319.250		12.60	0.27	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,289.50000	1.28950	1,457.69000	1.45769	1,289.500		12.64	0.27	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,204.51000	1.20451	1,365.25000	1.36525	1,204.510		12.74	0.25	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	992.26000	0.99226	1,133.11000	1.13311	992.260		13.03	0.22	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	875.33000	0.87533	1,003.73000	1.00373	875.330		13.22	0.19	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	593.98000	0.59398	690.48000	0.69048	593.980		13.80	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	500.98000	0.50098	585.95000	0.58595	500.980		14.05	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.57394	89.91175	10.61950	89.62352			12.13	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.77682	90.94340	10.82424	90.65192			11.67	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,599.20000	1.59920	1,493.23000	1.49323	1,599.200		10.96	0.29	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,453.93000	4.45393	4,570.90000	4.57090	4,453.930		11.59	0.51	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,098.38000	3.09838	3,182.71000	3.18271	3,098.380		11.97	0.40	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			10.40033	87.93699	10.44231	87.65444			13.21	0.00	0.00	0	121,572.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,104.85000	7.10485	6,869.87000	6.86987	7,104.850		15.12	0.92	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	29.62000	0.02962	38.63000	0.03863	29.620		16.48	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.58628	84.67941	10.62977	84.39461			13.11	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.77725	85.67035	10.82239	85.38263			12.74	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			10.97996	82.39924	11.02692	82.10836			12.92	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,699.92000	1.69992	1,597.95000	1.59795	1,699.920		12.13	0.30	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,277.33000	4.27733	4,399.21000	4.39921	4,277.330		12.84	0.50	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,893.97000	2.89397	2,980.24000	2.98024	2,893.970		13.31	0.37	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			10.53236		90.13312		10.57418	89.83056		13.76	0.00	30,374,861.44	337	81,689.0
R2040	On 03/02/2022	Bond Future			10.71345		86.65017		10.75679	86.34509		13.69	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.89891		87.66419		10.94388	87.35607		13.28	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	929.94000		0.92994		870.26000	0.87026	929.940	12.14	0.20	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,642.09000		2.64209		2,562.63000	2.56263	2,642.090	12.85	0.42	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	620.50000		0.62050		632.94000	0.63294	620.500	16.56	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.09547		84.16533		11.14227	83.85374		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			10.58204		86.81085		10.62358	86.50454		14.38	0.00	0.00	0	60,612.0
R2044	On 03/02/2022	Bond Future			10.75436		83.41535		10.79741	83.10644		14.31	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.93044		84.39155		10.97511	84.07949		13.88	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.11671		80.98020		11.16318	80.66469		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			10.50901		86.05859		10.55040	85.74205		14.81	0.00	0.00	0	167,943.0
R2048	On 04/11/2021	Bond Future	10.20	Call	996.80000		0.99680		903.25000	0.90325	996.800	14.39	0.32	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,327.64000		3.32764		3,123.60000	3.12360	3,327.640	15.34	0.68	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.67686		87.03384		10.71978	86.71460		13.99	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	659.75000		0.65975		672.70000	0.67270	659.750	12.71	0.18	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,426.73000		2.42673		2,383.42000	2.38342	2,426.730	13.69	0.45	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.84108		83.63721		10.88560	83.31471		14.29	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.01260		84.59586		11.05888	84.26974		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			10.15665		71.45452		10.19824	71.21098		13.98	0.00	0.00	0	36,361.0
R209	On 04/11/2021	Bond Future	9.50	Call	263.19000		0.26319		252.35000	0.25235	263.190	12.76	0.15	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,054.41000		2.05441		2,233.28000	2.23328	2,054.410	13.64	0.58	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,311.19000		1.31119		1,456.02000	1.45602	1,311.190	13.98	0.43	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	795.11000		0.79511		919.21000	0.91921	795.110	14.33	0.30	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	25.75000		0.02575		34.20000	0.03420	25.750	17.28	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.32637		72.26442		10.36932	72.01895		13.24	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.49882		69.96860		10.54328	69.72061		13.45	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.67659		70.77164		10.72266	70.52087		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			212.34782		212.34782		212.19588	212.19588			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			214.80663		214.80663		214.65525	214.65525			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			214.51646		214.51646		214.36466	214.36466			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			217.15108		217.15108		216.99800	216.99800			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			174.99373		174.99373		174.97173	174.97173			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			9.27635		87.34823		9.31846	87.11379		10.84	0.00	0.00	0	10,562.0
R213	On 03/02/2022	Bond Future			9.46428		88.33809		9.50803	88.10193		10.27	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	590.68000		0.59068		543.47000	0.54347	590.680	9.43	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	832.23000		0.83223		770.33000	0.77033	832.230	9.62	0.26	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,504.64000		1.50464		1,408.96000	1.40896	1,504.640	9.98	0.39	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,667.11000		1.66711		1,564.39000	1.56439	1,667.110	10.05	0.42	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,012.39000		2.01239		2,113.54000	2.11354	2,012.390	10.33	0.44	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,625.24000		1.62524		1,711.57000	1.71157	1,625.240	10.48	0.38	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,220.17000		1.22017		1,286.97000	1.28697	1,220.170	10.75	0.30	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,020.99000		1.02099		1,077.90000	1.07790	1,020.990	10.95	0.26	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	996.89000		0.99689		1,052.64000	1.05264	996.890	10.98	0.26	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	905.57000		0.90557		956.54000	0.95654	905.570	11.09	0.24	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	592.18000		0.59218		626.31000	0.62631	592.180	11.56	0.17	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	543.61000		0.54361		575.05000	0.57505	543.610	11.65	0.15	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.65088		85.83951		9.69640	85.60110		10.23	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.84849		86.82844		9.89599	86.58732		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			10.53560		68.20924		10.57702	67.96066		14.99	0.00	0.00	0	17,810.0
R214	On 03/02/2022	Bond Future			10.70575		68.98223		10.74859	68.73156		14.19	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.87232		66.50964		10.91665	66.25643		14.47	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.04607		67.27179		11.09204	67.01571		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
<b>Total for Derivatives :</b>														<b>33,279,393.21</b>	<b>368</b>	<b>1 099 957.0</b>
<b>Grand Total:</b>														<b>33,279,393.21</b>	<b>368</b>	<b>1 099 957.0</b>