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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future	807.40600		807.40600		807.31400	807.31400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	816.50900		816.50900		816.41900	816.41900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	826.08900		826.08900		825.99900	825.99900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	836.05900		836.05900		835.96900	835.96900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	924.86800		924.86800		927.19600	927.19600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	935.29600		935.29600		937.65300	937.65300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	946.26800		946.26800		948.65500	948.65500			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	957.68900		957.68900		960.10600	960.10600			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	816.07200		816.07200		817.46400	817.46400			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	825.27400		825.27400		826.68400	826.68400			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	834.95600		834.95600		836.38400	836.38400			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	845.03300		845.03300		846.48000	846.48000			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	11.20844		77.12030		11.19058	77.21597			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.44744		78.00879		11.42865	78.10641			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.68689		75.16583		11.66721	75.26507			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.93561		76.05329		11.91500	76.15412			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	11.70087		75.65646		11.67751	75.79963			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	11.91825		76.52864		11.89376	76.67428			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.14370		73.18704		12.11804	73.33493			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.37146		74.04987		12.34461	74.19995			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	805.77100		805.77100		807.16900	807.16900			0.00	0.00	0	992.0
GOVI	On 03/02/2022	GOVI	814.85600		814.85600		816.27300	816.27300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	824.41500		824.41500		825.85100	825.85100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	834.36500		834.36500		835.81900	835.81900			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.56394		155.56394		155.57840	155.57840			0.00	0.00	0	5,090.0
I2025	On 03/02/2022	Bond Future	155.77477		155.77477		155.79101	155.79101			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.64021		157.64021		157.65762	157.65762			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.98465		157.98465		158.00289	158.00289			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	114.99576		114.99576		115.01892	115.01892			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	116.32067		116.32067		116.34535	116.34535			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.51552		116.51552		116.54123	116.54123			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.96436		117.96436		117.99090	117.99090			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	108.89881		108.89881		108.87610	108.87610			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	110.15344		110.15344		110.13163	110.13163			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			110.19446	110.19446	110.17300	110.17300			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.56463	111.56463	111.54341	111.54341			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			121.07050	121.07050	121.04259	121.04259			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			120.68611	120.68611	120.65939	120.65939			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.13157	122.13157	122.10513	122.10513			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.83266	121.83266	121.80646	121.80646			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			108.53168	108.53168	108.78092	108.78092			0.00	1,845,038.56	17	17,227.0
I2046	On 03/02/2022	Bond Future			109.78214	109.78214	110.03539	110.03539			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			109.21452	109.21452	109.47145	109.47145			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			110.57276	110.57276	110.83340	110.83340			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			111.90996	111.90996	112.09215	112.09215			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			111.22173	111.22173	111.40721	111.40721			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			112.55376	112.55376	112.74226	112.74226			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			111.93542	111.93542	112.12657	112.12657			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			297.36800	297.36800	297.57700	297.57700			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			300.79400	300.79400	301.00600	301.00600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			304.39500	304.39500	304.61000	304.61000			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			308.14000	308.14000	308.35900	308.35900			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.67500	96.32500	3.65500	96.34500			0.00	722,437,500.00	30,000	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.72500	96.27500	3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.74000	96.26000	3.74000	96.26000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.86500	96.13500	3.86500	96.13500			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			4.08000	95.92000	4.08000	95.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.14000	95.86000	4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.54500	95.45500	4.54500	95.45500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.85000	95.15000	4.85000	95.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.19000	94.81000	5.19000	94.81000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.41500	94.58500	5.41500	94.58500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.70500	94.29500	5.70500	94.29500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.51628	116.50667	7.52269	116.47781		5.79	0.00	203,886,672.50	1,750	64,627.0
R186	On 04/11/2021	Bond Future	7.77	Put	539.29000	0.53929	562.49000	0.56249	539.290	5.88	0.32	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	24.47000	0.02447	27.45000	0.02745	24.470	6.55	0.02	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			7.70957		112.53889		7.71611	112.51098		5.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.91357		113.86025		7.92038	113.83277		5.27	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	796.42000		0.79642		821.66000	0.82166	796.420	4.93	0.29	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,825.08000		1.82508		1,835.48000	1.83548	1,825.080	5.22	0.50	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	875.00000		0.87500		905.43000	0.90543	875.000	5.58	0.27	0.00	0	435.0
R186	On 04/08/2022	Bond Future			8.13262		109.91775		8.13979	109.89045		5.28	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			326.94307		326.94307		327.01682	327.01682			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			322.49026		322.49026		322.56820	322.56820			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.35254		326.35254		326.43359	326.43359			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			322.03391		322.03391		322.11693	322.11693			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			241.31054		241.31054		241.37807	241.37807			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			239.72504		239.72504		239.79576	239.79576			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.59580		242.59580		242.66884	242.66884			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			241.16294		241.16294		241.23777	241.23777			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			5.02008		104.89851		5.00791	104.91411		0.96	0.00	0.00	0	14,769.0
R2023	On 03/02/2022	Bond Future			5.14832		106.08122		5.13199	106.09813		0.91	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.27228		103.41621		5.24989	103.43400		0.79	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.44010		104.64772		5.40640	104.66640		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			9.03560		96.25274		8.99579	96.47204		9.67	0.00	192,505,480.00	2,000	97,229.0
R2030	On 04/11/2021	Bond Future	8.27	Call	147.15000		0.14715		183.13000	0.18313	147.150	9.08	0.10	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	710.77000		0.71077		813.66000	0.81366	710.770	9.49	0.33	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	748.69000		0.74869		854.50000	0.85450	748.690	9.51	0.34	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,884.71000		1.88471		2,048.96000	2.04896	1,884.710	9.82	0.61	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	712.78000		0.71278		672.88000	0.67288	712.780	9.98	0.31	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,795.16000		4.79516		5,005.43000	5.00543	4,795.160	10.66	0.90	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	2.62000		0.00262		2.83000	0.00283	2.620	11.85	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1.19000		0.00119		1.31000	0.00131	1.190	11.85	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.23003		93.33407		9.18817	93.55686		9.26	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	518.10000		0.51810		614.32000	0.61432	518.100	8.64	0.19	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,234.95000		1.23495		1,385.88000	1.38588	1,234.950	8.99	0.36	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,848.60000		1.84860		1,821.31000	1.82131	1,848.600	9.33	0.44	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,287.91000		3.28791	3,498.18000	3.49818	3,287.910		9.53	0.65	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,069.74000		1.06974	1,063.87000	1.06387	1,069.740		9.72	0.29	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	261.30000		0.26130	267.65000	0.26765	261.300		11.02	0.09	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.43221		94.43019	9.38823	94.65627			8.87	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	232.20000		0.23220	276.22000	0.27622	232.200		8.31	0.08	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	464.96000		0.46496	538.74000	0.53874	464.960		8.28	0.15	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	764.82000		0.76482	904.12000	0.90412	764.820		8.25	0.22	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,271.74000		1.27174	1,452.62000	1.45262	1,271.740		8.46	0.32	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,417.36000		1.41736	1,605.56000	1.60556	1,417.360		8.51	0.34	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,861.17000		2.86117	2,858.37000	2.85837	2,861.170		8.79	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,612.66000		1.61266	1,662.35000	1.66235	1,612.660		9.19	0.34	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,268.53000		1.26853	1,323.60000	1.32360	1,268.530		9.43	0.28	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	568.14000		0.56814	617.62000	0.61762	568.140		10.34	0.14	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.64826		91.53051	9.60199	91.75986			8.89	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			9.71662		91.42806	9.68329	91.62959			11.22	0.00	0.00	0	124,291.0
R2032	On 04/11/2021	Bond Future	9.33	Call	569.63000		0.56963	651.85000	0.65185	569.630		10.68	0.26	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,885.76000		1.88576	2,034.78000	2.03478	1,885.760		11.31	0.58	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	0.06000		0.00006	0.08000	0.00008	0.060		13.88	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.91360		92.45889	9.87865	92.66391			10.21	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	326.52000		0.32652	454.82000	0.45482	326.520		8.96	0.13	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	570.52000		0.57052	765.62000	0.76562	570.520		9.14	0.20	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	1,382.74000		1.38274	1,635.57000	1.63557	1,382.740		9.75	0.37	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,406.46000		1.40646	1,660.00000	1.66000	1,406.460		9.76	0.37	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,504.13000		1.50413	1,760.05000	1.76005	1,504.130		9.81	0.39	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	3,073.51000		3.07351	3,126.96000	3.12696	3,073.510		9.87	0.59	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,623.77000		2.62377	2,684.95000	2.68495	2,623.770		10.03	0.53	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,754.55000		1.75455	1,842.77000	1.84277	1,754.550		10.34	0.40	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,342.65000		1.34265	1,445.43000	1.44543	1,342.650		10.57	0.33	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,182.11000		1.18211	1,287.71000	1.28771	1,182.110		10.70	0.29	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,067.71000		1.06771	1,173.33000	1.17333	1,067.710		10.82	0.27	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	917.86000		0.91786	1,019.72000	1.01972	917.860		11.00	0.24	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	906.30000		0.90630	1,007.83000	1.00783	906.300		11.01	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	627.22000		0.62722	713.94000	0.71394	627.220		11.45	0.17	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	497.30000		0.49730	575.13000	0.57513	497.300		11.72	0.14	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.11437		89.39788	10.07779	89.60602			10.44	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,624.90000		1.62490	1,795.12000	1.79512	1,624.900		10.09	0.35	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,189.87000		3.18987	3,402.70000	3.40270	3,189.870		10.58	0.54	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,138.10000		1.13810	1,160.67000	1.16067	1,138.100		11.80	0.22	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.32201		90.43948	10.28372	90.65077			10.16	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			10.25792	91.76991		10.23885	91.89704		12.47	0.00	0.00	0	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,225.19000	1.22519	1,317.47000	1.31747	1,225.190	12.30	0.42	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,254.02000	1.25402	1,347.10000	1.34710	1,254.020	12.31	0.42	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,596.43000	1.59643	1,698.56000	1.69856	1,596.430	12.45	0.49	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	1,698.15000	1.69815	1,802.53000	1.80253	1,698.150	12.48	0.51	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	842.15000	0.84215	838.47000	0.83847	842.150	12.97	0.30	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,172.74000	3.17274	3,296.80000	3.29680	3,172.740	13.01	0.71	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	288.86000	0.28886	293.79000	0.29379	288.860	13.91	0.12	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	218.33000	0.21833	223.56000	0.22356	218.330	14.15	0.09	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	52.28000	0.05228	56.29000	0.05629	52.280	14.96	0.03	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.01000	0.00001	0.02000	0.00002	0.010	15.67	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.45718	92.80460	10.43717	92.93416		11.38	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	690.97000	0.69097	827.27000	0.82727	690.970	10.31	0.21	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	1,107.53000	1.10753	1,271.28000	1.27128	1,107.530	10.66	0.30	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,537.65000	1.53765	1,719.38000	1.71938	1,537.650	10.92	0.37	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,926.40000	1.92640	0.00000	0.00000	1,926.400	11.11	0.43	39,674,537.24	1,000	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,985.17000	1.98517	2,179.23000	2.17923	1,985.170	11.13	0.43	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	2,989.69000	2.98969	0.00000	0.00000	2,989.690	11.21	0.53	24,791,933.51	500	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,258.29000	2.25829	2,457.42000	2.45742	2,258.290	11.22	0.47	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,170.21000	2.17021	2,248.11000	2.24811	2,170.210	11.50	0.43	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,066.17000	2.06617	2,144.74000	2.14474	2,066.170	11.54	0.41	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,296.34000	1.29634	1,369.98000	1.36998	1,296.340	12.08	0.29	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,265.48000	1.26548	1,338.63000	1.33863	1,265.480	12.12	0.28	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,177.31000	1.17731	1,249.09000	1.24909	1,177.310	12.22	0.26	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	958.82000	0.95882	1,025.65000	1.02565	958.820	12.52	0.22	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	902.62000	0.90262	0.00000	0.00000	902.620	12.61	0.21	19,613,959.78	1,000	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	839.58000	0.83958	902.69000	0.90269	839.580	12.72	0.20	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	555.26000	0.55526	607.67000	0.60767	555.260	13.30	0.14	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	462.74000	0.46274	510.54000	0.51054	462.740	13.55	0.12	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.65238	89.41634	10.63147	89.54802		11.72	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.85628	90.45577	10.83442	90.58953		11.44	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,364.57000	1.36457	1,471.83000	1.47183	1,364.570	10.72	0.26	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,588.06000	4.58806	4,601.18000	4.60118	4,588.060	11.36	0.53	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,176.57000	3.17657	3,203.99000	3.20399	3,176.570	11.74	0.41	0.00	0	100.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/11/2021	Bond Future			10.47825	87.41364	10.45891	87.54309		13.04	0.00	0.00	0	120,145.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,566.74000	6.56674	6,700.30000	6.70030	6,566.740	14.97	0.92	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	22.02000	0.02202	24.25000	0.02425	22.020	16.27	0.01	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.66805	84.14509	10.64780	84.27695		12.51	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.86166	85.13352	10.84052	85.26748		12.31	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.06573	81.86912	11.04365	82.00510		12.66	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,444.17000	1.44417	1,555.50000	1.55550	1,444.170	11.87	0.27	0.00	0	50.0	

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
R2037	On 04/08/2022	Bond Future	10.90	Put	4,423.22000		4.42322	4,439.19000	4.43919	4,423.220		12.58	0.52	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,980.56000		2.98056	3,007.63000	3.00763	2,980.560		13.06	0.39	0.00	0	50.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
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			10.60552		89.60490	10.58091	89.78203			13.58	0.00	0.00	0	81,495.0
R2040	On 03/02/2022	Bond Future			10.79024		86.11078	10.76452	86.29086			13.06	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.97817		87.12231	10.95134	87.30513			12.83	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	707.44000		0.70744	830.22000	0.83022	707.440		11.67	0.17	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,244.46000		2.24446	2,449.06000	2.44906	2,244.460		12.38	0.39	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	594.05000		0.59405	631.44000	0.63144	594.050		16.15	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.17598		83.63042	11.14798	83.81585			13.20	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			10.64052		86.38016	10.61562	86.56309			14.18	0.00	0.00	0	60,612.0
R2044	On 03/02/2022	Bond Future			10.81584		82.97477	10.78982	83.16076			13.64	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.99380		83.94951	10.96668	84.13823			13.40	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.18076		80.54587	11.15246	80.73729			13.80	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			10.56787		85.60907	10.54280	85.80002			14.60	0.00	0.00	0	168,143.0
R2048	On 04/11/2021	Bond Future	10.20	Call	733.04000		0.73304	824.45000	0.82445	733.040		14.18	0.27	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,887.20000		2.88720	3,052.37000	3.05237	2,887.200		15.16	0.65	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.73873		86.57432	10.71253	86.76837			13.34	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	455.52000		0.45552	577.46000	0.57746	455.520		12.03	0.14	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,017.09000		2.01709	2,248.78000	2.24878	2,017.090		13.03	0.42	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.90484		83.17602	10.87755	83.37286			13.80	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.07709		84.14205	11.04864	84.34170			13.48	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			10.22416		71.05981	10.20535	71.16947			13.79	0.00	0.00	0	36,361.0
R209	On 04/11/2021	Bond Future	9.50	Call	160.39000		0.16039	185.18000	0.18518	160.390		12.63	0.10	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,182.17000		2.18217	2,145.77000	2.14577	2,182.170		13.45	0.64	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,371.32000		1.37132	1,354.50000	1.35450	1,371.320		13.79	0.47	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	810.95000		0.81095	806.17000	0.80617	810.950		14.15	0.32	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	18.41000		0.01841	20.47000	0.02047	18.410		17.04	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.39707		71.86099	10.37742	71.97279			12.63	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.57159		69.56335	10.55111	69.67706			12.99	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.75007		70.37228	10.72876	70.48777			12.72	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

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
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	212.65574	212.65574		212.88442	212.88442			0.00	0.00	0	1,486.0
R210	On	03/02/2022			Bond Future	215.10576	215.10576		215.33955	215.33955			0.00	0.00	0	0.0
R210	On	05/05/2022			Bond Future	214.82819	214.82819		215.06594	215.06594			0.00	0.00	0	0.0
R210	On	04/08/2022			Bond Future	217.49957	217.49957		217.74137	217.74137			0.00	0.00	0	0.0
R210	On	31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On	04/11/2021			Bond Future	175.03171	175.03171		175.03889	175.03889			0.00	262,547,565.00	1,500	3,525.0
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	9.38505	86.74474		9.34529	86.96485		10.73	0.00	9,802,155.62	113	10,449.0
R213	On	03/02/2022			Bond Future	9.57860	87.72278		9.53694	87.94634		9.88	0.00	0.00	0	0.0
R213	On	03/02/2022	8.63	Call	Bond Future	387.62000	0.38762		486.28000	0.48628	387.620	9.02	0.15	0.00	0	200.0
R213	On	03/02/2022	8.80	Call	Bond Future	577.94000	0.57794		700.19000	0.70019	577.940	9.21	0.21	0.00	0	102.0
R213	On	03/02/2022	9.15	Call	Bond Future	1,145.28000	1.14528		1,312.92000	1.31292	1,145.280	9.58	0.34	0.00	0	220.0
R213	On	03/02/2022	9.22	Call	Bond Future	1,288.13000	1.28813		1,463.64000	1.46364	1,288.130	9.65	0.37	0.00	0	430.0
R213	On	03/02/2022	9.58	Put	Bond Future	2,159.43000	2.15943		2,144.48000	2.14448	2,159.430	9.95	0.49	0.00	0	200.0
R213	On	03/02/2022	9.76	Put	Bond Future	1,736.31000	1.73631		1,732.74000	1.73274	1,736.310	10.10	0.42	0.00	0	102.0
R213	On	03/02/2022	10.00	Put	Bond Future	1,292.63000	1.29263		1,299.61000	1.29961	1,292.630	10.38	0.33	0.00	0	430.0
R213	On	03/02/2022	10.15	Put	Bond Future	1,074.85000	1.07485		1,085.85000	1.08585	1,074.850	10.59	0.29	0.00	0	200.0
R213	On	03/02/2022	10.17	Put	Bond Future	1,048.60000	1.04860		1,059.97000	1.05997	1,048.600	10.62	0.28	0.00	0	220.0
R213	On	03/02/2022	10.25	Put	Bond Future	949.11000	0.94911		961.92000	0.96192	949.110	10.73	0.26	0.00	0	102.0
R213	On	03/02/2022	10.60	Put	Bond Future	609.67000	0.60967		625.49000	0.62549	609.670	11.21	0.18	0.00	0	430.0
R213	On	03/02/2022	10.67	Put	Bond Future	557.27000	0.55727		573.41000	0.57341	557.270	11.30	0.17	0.00	0	220.0
R213	On	05/05/2022			Bond Future	9.76937	85.22072		9.72582	85.44747		9.96	0.00	0.00	0	0.0
R213	On	04/08/2022			Bond Future	9.96964	86.21520		9.92407	86.44519		9.62	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	10.60438	67.79726		10.57944	67.94618		14.79	0.00	0.00	0	17,810.0
R214	On	03/02/2022			Bond Future	10.77777	68.56167		10.75177	68.71301		13.53	0.00	0.00	0	0.0
R214	On	05/05/2022			Bond Future	10.94645	66.08708		10.91943	66.24061		13.97	0.00	0.00	0	0.0
R214	On	04/08/2022			Bond Future	11.12114	66.85443		11.09304	67.01016		13.68	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 :														1,477,104,842.21	37,880	1 119 824.0

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
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Grand Total: 1,477,104,842.21 37,880 1 119 824.1