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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 05/08/2021	Index Future		798.96600	798.96600		797.10900	797.10900			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future		807.78200	807.78200		805.91500	805.91500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		817.04800	817.04800		815.18200	815.18200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		826.69900	826.69900		824.81600	824.81600			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future		916.94000	916.94000		915.15500	915.15500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		927.05700	927.05700		925.26500	925.26500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		937.69200	937.69200		935.90400	935.90400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		948.76800	948.76800		946.96500	946.96500			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future		807.15900	807.15900		806.74700	806.74700			0.00	0.00	0	134.0
ALBI	On 04/11/2021	Index Future		816.06500	816.06500		815.66000	815.66000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		825.42700	825.42700		825.03900	825.03900			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 05/05/2022	Index Future		835.17700	835.17700		834.78900	834.78900			0.00	0.00	0	0.0
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/08/2021	Bond Future		10.99240	79.95829		10.98176	80.01690			0.00	0.00	0	350.0
ES33	On 04/11/2021	Bond Future		11.22024	77.05719		11.20544	77.13636			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.46027	77.94223		11.44088	78.04285			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		11.70249	75.08729		11.67868	75.20721			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/08/2021	Bond Future		11.51821	78.85408		11.49752	78.98427			0.00	0.00	0	4,779.0
ES42	On 04/11/2021	Bond Future		11.73338	75.45796		11.70854	75.60955			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		11.95262	76.32506		11.92332	76.49855			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.18156	72.96976		12.14780	73.16346			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/08/2021	GOVI		797.01300	797.01300		796.52900	796.52900			0.00	23,910,390.00	3	979.0
GOVI	On 04/11/2021	GOVI		805.80700	805.80700		805.32900	805.32900			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI		815.05100	815.05100		814.58900	814.58900			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		824.67900	824.67900		824.21600	824.21600			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future		153.38785	153.38785		153.68979	153.68979			0.00	0.00	0	5,211.0
I2025	On 04/11/2021	Bond Future		155.10109	155.10109		155.40841	155.40841			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		155.34530	155.34530		155.67519	155.67519			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.21782	157.21782		157.55262	157.55262			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/08/2021	Bond Future		114.27027	114.27027		114.08907	114.08907			0.00	0.00	0	3,031.0
I2029	On 04/11/2021	Bond Future		114.37614	114.37614		114.21401	114.21401			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		115.71638	115.71638		115.55541	115.55541			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		115.91790	115.91790		115.77357	115.77357			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/08/2021	Bond Future	108.10953	108.10953	108.62169	108.62169					0.00	0.00	0	9,059.0
I2033	On 04/11/2021	Bond Future	108.06726	108.06726	108.61070	108.61070					0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	109.33355	109.33355	109.88620	109.88620					0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.37920	109.37920	109.95556	109.95556					0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	120.90410	120.90410	120.88103	120.88103					0.00	0.00	0	7,713.0
I2038	On 04/11/2021	Bond Future	122.25448	122.25448	122.23273	122.23273					0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	121.91724	121.91724	121.91516	121.91516					0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	123.38711	123.38711	123.38583	123.38583					0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	111.58678	111.58678	111.47047	111.47047					0.00	0.00	0	18,098.0
I2046	On 04/11/2021	Bond Future	110.99405	110.99405	110.90865	110.90865					0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	112.29481	112.29481	112.21123	112.21123					0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	111.77347	111.77347	111.71792	111.71792					0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	113.70358	113.70358	113.68183	113.68183					0.00	0.00	0	11,059.0
I2050	On 04/11/2021	Bond Future	114.97362	114.97362	114.95306	114.95306					0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	114.35491	114.35491	114.35428	114.35428					0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	115.73353	115.73353	115.73346	115.73346					0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	294.80400	294.80400	294.90200	294.90200					0.00	0.00	0	576.0
IGOV	On 04/11/2021	Index Future	298.12900	298.12900	298.23200	298.23200					0.00	0.00	0	16.0
IGOV	On 03/02/2022	Index Future	301.62100	301.62100	301.73300	301.73300					0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	305.25400	305.25400	305.37000	305.37000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.68500	96.31500	3.68500	96.31500					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/07/2021	Jibar Tradeable Future	3.72500	96.27500	3.72500	96.27500					0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.75000	96.25000	3.76000	96.24000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.77500	96.22500	3.78500	96.21500					0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.85000	96.15000	3.86000	96.14000					0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.88000	96.12000	3.89000	96.11000					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.00000	96.00000	4.02000	95.98000					0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.24500	95.75500	4.24500	95.75500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.53000	95.47000	4.57000	95.43000					0.00	0.00	0	471.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	4.73000	95.27000	4.78000	95.22000					0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.03500	94.96500	5.09500	94.90500					0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.22500	94.77500	5.28500	94.71500					0.00	0.00	0	0.0
R186	On 05/08/2021	Bond Future	8.45875	110.09523	7.37145	115.09415				7.58	0.00	7,486,475.64	68	91,394.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 04/11/2021	Bond Future			8.70773		111.29813		7.55038	116.35324		6.84	0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future	7.77	Put	4,646.47000		4.64647		1,575.16000	1.57516	4,646.470	6.85	0.79	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	1,953.22000		1.95322		452.04000	0.45204	1,953.220	7.35	0.47	0.00	0	15,177.0
R186	On 03/02/2022	Bond Future			8.97597		107.29390		7.73978	112.41003		6.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			9.26711		108.56327		7.94326	113.74050		6.06	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/08/2021	Bond Future			321.24974		321.24974		321.21400	321.21400			0.00	221,662,320.60	690	1,120.0
R197	On 04/11/2021	Bond Future			324.83738		324.83738		324.80546	324.80546			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			320.47752		320.47752		320.51578	320.51578			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			324.34130		324.34130		324.38195	324.38195			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/08/2021	Bond Future			238.03138		238.03138		237.98829	237.98829			0.00	0.00	0	9,436.0
R202	On 04/11/2021	Bond Future			240.68958		240.68958		240.64911	240.64911			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			239.17224		239.17224		239.17075	239.17075			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.05541		242.05541		242.05510	242.05510			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/08/2021	Bond Future			5.08536		107.38352		5.06798	107.40988		1.19	0.00	0.00	0	15,432.0
R2023	On 04/11/2021	Bond Future			5.21484		104.64931		5.19292	104.67732		1.31	0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.37119		105.85088		5.34106	105.88197		1.13	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.55438		103.19245		5.51391	103.22450		0.96	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/08/2021	Bond Future			8.82169		95.40322		8.85423	95.21810		13.15	0.00	44,744,110.18	469	101,453.0
R2030	On 05/08/2021	Bond Future	7.70	Call	206.29000		0.20629		196.11000	0.19611	206.290	12.63	0.09	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.50	Call	1,181.06000		1.18106		1,130.65000	1.13065	1,181.060	12.87	0.36	0.00	0	5,000.0
R2030	On 05/08/2021	Bond Future	8.78	Call	1,863.40000		1.86340		1,790.75000	1.79075	1,863.400	13.04	0.49	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	8.83	Call	2,004.80000		2.00480		1,927.97000	1.92797	2,004.800	13.06	0.51	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	8.95	Call	2,368.15000		2.36815		2,281.18000	2.28118	2,368.150	13.12	0.57	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.15	Put	1,201.41000		1.20141		1,282.84000	1.28284	1,201.410	13.25	0.35	0.00	0	7,500.0
R2030	On 05/08/2021	Bond Future	9.45	Call	4,223.27000		4.22327		4,096.77000	4.09677	4,223.270	13.51	0.76	0.00	0	600.0
R2030	On 05/08/2021	Bond Future	9.75	Put	431.05000		0.43105		471.29000	0.47129	431.050	13.86	0.15	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.15	Put	195.54000		0.19554		217.70000	0.21770	195.540	14.18	0.08	0.00	0	479.0
R2030	On 05/08/2021	Bond Future	10.30	Put	137.44000		0.13744		154.31000	0.15431	137.440	14.18	0.06	0.00	0	200.0
R2030	On 05/08/2021	Bond Future	12.10	Put	0.48000		0.00048		0.62000	0.00062	0.480	14.18	0.00	0.00	0	600.0
R2030	On 04/11/2021	Bond Future			9.00050		96.44606		9.03424	96.26022		12.00	0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1,276.19000		1.27619		1,230.07000	1.23007	1,276.190	11.50	0.30	0.00	0	300.0

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R2030	On 04/11/2021	Bond Future	8.77	Call	2,308.59000		2.30859	2,236.38000	2.23638	2,308.590	11.74	0.44	0.00	0	300.0	
R2030	On 04/11/2021	Bond Future	9.20	Call	3,504.61000		3.50461	3,408.53000	3.40853	3,504.610	11.97	0.57	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	5,986.84000		5.98684	5,856.24000	5.85624	5,986.840	12.51	0.75	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	201.06000		0.20106	215.15000	0.21515	201.060	12.90	0.06	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	150.92000		0.15092	162.09000	0.16209	150.920	12.90	0.04	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.18958		93.54934	9.22442	93.36389		11.35	0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	1,597.34000		1.59734	1,545.52000	1.54552	1,597.340	10.80	0.32	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	2,519.08000		2.51908	2,446.69000	2.44669	2,519.080	10.99	0.43	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,984.64000		2.98464	3,074.45000	3.07445	2,984.640	11.27	0.44	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	4,597.16000		4.59716	4,490.36000	4.49036	4,597.160	11.41	0.62	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	2,106.29000		2.10629	2,177.30000	2.17730	2,106.290	11.52	0.34	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	823.28000		0.82328	858.37000	0.85837	823.280	12.23	0.16	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.38820		94.65643	9.42459	94.46931		10.45	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	1,244.04000		1.24404	1,202.63000	1.20263	1,244.040	9.85	0.25	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,699.67000		1.69967	1,646.62000	1.64662	1,699.670	9.85	0.31	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	2,463.40000		2.46340	2,393.57000	2.39357	2,463.400	9.93	0.41	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,773.28000		3.77328	3,871.09000	3.87109	3,773.280	10.21	0.49	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,491.36000		2.49136	2,565.23000	2.56523	2,491.360	10.56	0.36	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1,112.69000		1.11269	1,152.81000	1.15281	1,112.690	11.26	0.19	0.00	0	1,800.0	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/08/2021	Bond Future			9.50074		94.71918	9.52806	94.54906		15.09	0.00	43,760,261.16	462	119,054.0	
R2032	On 04/11/2021	Bond Future			9.68664		91.60931	9.71489	91.43851		14.62	0.00	0.00	0	21.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	2,351.20000		2.35120	2,291.89000	2.29189	2,351.200	14.11	0.41	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	3,816.90000		3.81690	3,733.34000	3.73334	3,816.900	14.50	0.56	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	75.66000		0.07566	81.05000	0.08105	75.660	15.76	0.02	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.87906		92.66151	9.90809	92.49117		13.29	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	1,618.73000		1.61873	1,576.78000	1.57678	1,618.730	12.58	0.29	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	2,024.52000		2.02452	1,974.30000	1.97430	2,024.520	12.58	0.34	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	3,052.09000		3.05209	2,984.30000	2.98430	3,052.090	12.82	0.45	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	3,159.91000		3.15991	3,090.47000	3.09047	3,159.910	12.85	0.46	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	4,105.34000		4.10534	4,198.44000	4.19844	4,105.340	12.98	0.50	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	3,215.54000		3.21554	3,295.36000	3.29536	3,215.540	13.22	0.42	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,735.39000		2.73539	2,807.12000	2.80712	2,735.390	13.36	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	2,528.77000		2.52877	2,596.78000	2.59678	2,528.770	13.43	0.35	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	2,375.50000		2.37550	2,440.62000	2.44062	2,375.500	13.49	0.33	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	2,149.45000		2.14945	2,210.08000	2.21008	2,149.450	13.61	0.31	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1,724.75000		1.72475	1,776.23000	1.77623	1,724.750	13.93	0.26	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	1,510.03000		1.51003	1,556.49000	1.55649	1,510.030	14.16	0.23	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.07686		89.61132	10.10705	89.43948		12.80	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/08/2021	Bond Future			10.08678		95.09611	10.07306	95.18995		16.69	0.00	29,099,409.66	306	81,833.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/08/2021	Bond Future	10.02	Call	2,219.29000		2.21929	2,285.82000	2.28582	2,219.290		16.11	0.48	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	10.77	Put	874.83000		0.87483	870.29000	0.87029	874.830		17.00	0.23	0.00	0	100.0
R2035	On 05/08/2021	Bond Future	11.37	Put	330.10000		0.33010	331.06000	0.33106	330.100		18.07	0.10	0.00	0	100.0
R2035	On 04/11/2021	Bond Future			10.27436		91.66053	10.25993	91.75653			16.47	0.00	0.00	0	0.0
R2035	On 04/11/2021	Bond Future	10.11	Call	3,191.12000		3.19112	3,249.10000	3.24910	3,191.120		15.82	0.47	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	3,223.05000		3.22305	3,281.32000	3.28132	3,223.050		15.83	0.48	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	3,586.59000		3.58659	3,648.03000	3.64803	3,586.590		15.96	0.51	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.60	Put	2,800.76000		2.80076	2,775.71000	2.77571	2,800.760		16.33	0.39	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	5,006.32000		5.00632	5,077.73000	5.07773	5,006.320		16.35	0.61	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	1,782.79000		1.78279	1,767.32000	1.76732	1,782.790		16.80	0.28	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	1,592.62000		1.59262	1,579.05000	1.57905	1,592.620		16.96	0.25	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	963.19000		0.96319	956.08000	0.95608	963.190		17.82	0.17	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	55.38000		0.05538	55.28000	0.05528	55.380		17.82	0.01	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.47133		92.71314	10.45593	92.81268			14.96	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	2,228.24000		2.22824	2,270.08000	2.27008	2,228.240		14.08	0.34	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	10.10	Call	3,259.40000		3.25940	3,311.74000	3.31174	3,259.400		14.40	0.43	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	3,737.85000		3.73785	3,794.25000	3.79425	3,737.850		14.55	0.47	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	4,020.27000		4.02027	4,078.88000	4.07888	4,020.270		14.63	0.50	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.65	Put	3,884.39000		3.88439	3,850.40000	3.85040	3,884.390		14.88	0.44	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	2,931.56000		2.93156	2,905.31000	2.90531	2,931.560		15.19	0.35	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	2,889.42000		2.88942	2,863.53000	2.86353	2,889.420		15.22	0.35	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.28	Put	2,443.76000		2.44376	2,421.86000	2.42186	2,443.760		15.48	0.31	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2,259.22000		2.25922	2,239.05000	2.23905	2,259.220		15.63	0.29	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1,780.87000		1.78087	1,765.30000	1.76530	1,780.870		16.11	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1,563.79000		1.56379	1,550.03000	1.55003	1,563.790		16.14	0.21	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.66580		89.33198	10.64969	89.43326			14.56	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/08/2021	Bond Future			10.32231		86.31481	10.29839	86.47875			18.79	0.00	17,867,165.67	207	128,315.0
R2037	On 04/11/2021	Bond Future			10.50150		87.25839	10.47651	87.42527			17.65	0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,855.65000		7.85565	7,992.52000	7.99252	7,855.650		18.63	0.75	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	700.69000		0.70069	687.26000	0.68726	700.690		19.09	0.13	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.68946		84.00602	10.66312	84.17716			16.86	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.88270		85.00051	10.85525	85.17411			15.61	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 05/08/2021	Bond Future			10.46964		88.35705	10.46109	88.41983			19.27	0.00	26,948,900.25	305	86,488.0
R2040	On 05/08/2021	Bond Future	11.05	Call	5,236.74000		5.23674	5,302.57000	5.30257	5,236.740		19.72	0.74	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	11.55	Call	7,925.26000		7.92526	7,993.25000	7.99325	7,925.260		20.82	0.86	0.00	0	900.0
R2040	On 05/08/2021	Bond Future	14.80	Put	0.10000		0.00010	0.11000	0.00011	0.100		21.30	0.00	0.00	0	900.0
R2040	On 04/11/2021	Bond Future			10.64485		89.32300	10.63582	89.38759			18.28	0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.82848		85.84415	10.81876	85.91180			17.48	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 05/05/2022	Bond Future			11.01677		86.86037		11.00658	86.92939		16.25	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	2,066.33000		2.06633		2,092.32000	2.09232	2,066.330	15.43	0.28	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	3,789.29000		3.78929		3,826.98000	3.82698	3,789.290	15.49	0.43	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1,326.02000		1.32602		1,320.22000	1.32022	1,326.020	17.42	0.16	0.00	0	1,200.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/08/2021	Bond Future			10.50861		85.19592		10.50511	85.22213		20.23	0.00	3,407,836.80	40	60,007.0
R2044	On 04/11/2021	Bond Future			10.67508		86.12734		10.67130	86.15493		19.20	0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.84926		82.73689		10.84501	82.76708		18.36	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.02744		83.71643		11.02296	83.74740		17.07	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 05/08/2021	Bond Future			10.41501		88.98065		10.40623	89.04914		19.53	0.00	43,778,479.80	492	171,004.0
R2048	On 05/08/2021	Bond Future	10.30	Call	2,243.12000		2.24312		2,297.60000	2.29760	2,243.120	18.79	0.46	0.00	0	1,300.0
R2048	On 05/08/2021	Bond Future	10.90	Call	4,932.93000		4.93293		5,002.38000	5.00238	4,932.930	19.75	0.72	0.00	0	1,300.0
R2048	On 04/11/2021	Bond Future			10.57680		85.54123		10.56754	85.61157		19.56	0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future	9.60	Call	1,289.06000		1.28906		1,315.97000	1.31597	1,289.060	18.05	0.24	24,575,481.43	1,188	1,200.0
R2048	On 04/11/2021	Bond Future	10.30	Call	3,112.97000		3.11297		3,157.49000	3.15749	3,112.970	18.57	0.44	45,909,667.38	1,188	1,200.0
R2048	On 03/02/2022	Bond Future			10.74559		86.52364		10.73566	86.59702		17.75	0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.91090		83.13242		10.90052	83.20713		17.42	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/08/2021	Bond Future			10.00161		73.73616		9.99285	73.78879		19.94	0.00	0.00	0	28,639.0
R209	On 04/11/2021	Bond Future			10.16563		71.40183		10.15641	71.45592		19.19	0.00	0.00	0	4,375.0
R209	On 04/11/2021	Bond Future	9.50	Call	1,767.16000		1.76716		1,795.84000	1.79584	1,767.160	18.29	0.34	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.50	Put	2,566.82000		2.56682		2,557.11000	2.55711	2,566.820	19.19	0.39	0.00	0	12,500.0
R209	On 04/11/2021	Bond Future	12.00	Put	593.71000		0.59371		593.52000	0.59352	593.710	20.65	0.12	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.33379		72.22192		10.32390	72.27857		17.44	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.50482		69.93506		10.49449	69.99282		16.76	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/08/2021	Bond Future			210.16742		210.16742		210.19957	210.19957			0.00	0.00	0	1,486.0
R210	On 04/11/2021	Bond Future			209.72689		209.72689		209.80884	209.80884			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.18466		212.18466		212.27310	212.27310			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			211.89997		211.89997		212.03342	212.03342			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R212	On 05/08/2021	Bond Future			172.52699		172.52699		172.51076	172.51076			0.00	0.00	0	1,803.0
R212	On 04/11/2021	Bond Future			174.45409		174.45409		174.43993	174.43993			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/08/2021	Bond Future			9.14987		89.61026		9.18737	89.39616		14.60	0.00	0.00	0	9,043.0
R213	On 04/11/2021	Bond Future			9.32815		87.05996		9.36698	86.84469		13.89	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.51588		88.05965		9.55596	87.84418		12.61	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	1,579.03000		1.57903	1,520.63000	1.52063	1,579.030		12.00	0.30	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1,868.98000		1.86898	1,802.48000	1.80248	1,868.980		12.03	0.34	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	2,613.65000		2.61365	2,529.16000	2.52916	2,613.650		12.24	0.43	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	2,781.13000		2.78113	2,692.96000	2.69296	2,781.130		12.28	0.45	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,385.13000		3.38513	3,493.62000	3.49362	3,385.130		12.51	0.46	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,952.97000		2.95297	3,052.27000	3.05227	2,952.970		12.62	0.42	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,451.85000		2.45185	2,539.39000	2.53939	2,451.850		12.78	0.37	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,184.25000		2.18425	2,264.88000	2.26488	2,184.250		12.91	0.34	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,150.70000		2.15070	2,230.43000	2.23043	2,150.700		12.93	0.33	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	2,020.55000		2.02055	2,096.75000	2.09675	2,020.550		13.00	0.32	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,552.06000		1.55206	1,614.35000	1.61435	1,552.060		13.40	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	1,472.78000		1.47278	1,532.55000	1.53255	1,472.780		13.48	0.24	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.70249		85.56927		9.74418	85.35178		12.10	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/08/2021	Bond Future			10.41589		70.45566		10.39689	70.57227		21.94	0.00	5,213,718.84	74	17,880.0
R214	On 04/11/2021	Bond Future			10.57910		67.94822		10.55927	68.06701		21.21	0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.74911		68.72853		10.72824	68.85045		19.25	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.91568		66.26196		10.89398	66.38573		18.57	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>538,364,217.40</b>	<b>5,492</b>	<b>1 140 766.0</b>
<b>Grand Total:</b>														<b>538,364,217.40</b>	<b>5,492</b>	<b>1 140 766.0</b>