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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2021

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		807.92800	807.92800		807.88600	807.88600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		817.13200	817.13200		817.09100	817.09100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		826.74900	826.74900		826.71000	826.71000			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		836.70100	836.70100		836.66200	836.66200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		921.11200	921.11200		921.40000	921.40000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		931.60500	931.60500		931.89900	931.89900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		942.57000	942.57000		942.87000	942.87000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		953.91600	953.91600		954.22000	954.22000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		811.42500	811.42500		810.69300	810.69300			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		820.66900	820.66900		819.93000	819.93000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		830.32800	830.32800		829.58300	829.58300			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	840.32300	840.32300	839.57000	839.57000					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	11.33732	76.43492	11.35550	76.33893					0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.58009	77.32458	11.59901	77.22770					0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.82464	74.47629	11.84435	74.37835					0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.07994	75.35252	12.10049	75.25350					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	11.85702	74.71092	11.88026	74.57188					0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.07958	75.58103	12.10379	75.44057					0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.31172	72.23093	12.33699	72.08895					0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.54737	73.07937	12.57376	72.93567					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	801.38900	801.38900	800.69400	800.69400					0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI	810.51800	810.51800	809.81700	809.81700					0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	820.05800	820.05800	819.35000	819.35000					0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	829.92900	829.92900	829.21400	829.21400					0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	154.90887	154.90887	154.93917	154.93917					0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.13035	155.13035	155.16315	155.16315					0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.99377	156.99377	157.02721	157.02721					0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.32591	157.32591	157.35984	157.35984					0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	113.59286	113.59286	113.63335	113.63335					0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	114.91479	114.91479	114.95602	114.95602					0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.09765	115.09765	115.14065	115.14065					0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.52490	116.52490	116.56852	116.56852					0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	107.23491	107.23491	107.01803	107.01803					0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	108.48279	108.48279	108.26360	108.26360					0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
I2033		On 05/05/2022	Bond Future		108.50814	108.50814	108.28790	108.28790			0.00	0.00	0	0.0	
I2033		On 04/08/2022	Bond Future		109.85368	109.85368	109.63076	109.63076			0.00	0.00	0	0.0	
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2038		On 04/11/2021	Bond Future		119.55415	119.55415	119.47363	119.47363			0.00	0.00	0	7,634.0	
I2038		On 03/02/2022	Bond Future		119.16663	119.16663	119.08739	119.08739			0.00	0.00	0	0.0	
I2038		On 05/05/2022	Bond Future		120.59820	120.59820	120.51823	120.51823			0.00	0.00	0	0.0	
I2038		On 04/08/2022	Bond Future		120.27738	120.27738	120.19647	120.19647			0.00	0.00	0	0.0	
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2046		On 04/11/2021	Bond Future		106.53507	106.53507	106.62278	106.62278			0.00	284,661,707.04	2,672	17,118.0	
I2046		On 03/02/2022	Bond Future		107.77488	107.77488	107.86408	107.86408			0.00	0.00	0	0.0	
I2046		On 05/05/2022	Bond Future		107.18805	107.18805	107.27993	107.27993			0.00	0.00	0	0.0	
I2046		On 04/08/2022	Bond Future		108.51754	108.51754	108.61062	108.61062			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		109.47705	109.47705	109.47443	109.47443			0.00	283,545,559.50	2,590	8,296.0	
I2050		On 03/02/2022	Bond Future		108.77365	108.77365	108.77287	108.77287			0.00	0.00	0	0.0	
I2050		On 05/05/2022	Bond Future		110.08038	110.08038	110.07983	110.07983			0.00	0.00	0	0.0	
I2050		On 04/08/2022	Bond Future		109.42870	109.42870	109.42841	109.42841			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		293.93200	293.93200	293.88400	293.88400			0.00	0.00	0	475.0	
IGOV		On 03/02/2022	Index Future		297.35200	297.35200	297.30500	297.30500			0.00	0.00	0	0.0	
IGOV		On 05/05/2022	Index Future		300.92300	300.92300	300.87600	300.87600			0.00	0.00	0	0.0	
IGOV		On 04/08/2022	Index Future		304.61500	304.61500	304.56800	304.56800			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		3.73500	96.26500	3.73500	96.26500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.77000	96.23000	3.77000	96.23000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.87500	96.12500	3.88500	96.11500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.93000	96.07000	3.93000	96.07000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.08000	95.92000	4.10000	95.90000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.17000	95.83000	4.19000	95.81000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.51500	95.48500	4.58500	95.41500			0.00	0.00	0	471.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.82000	95.18000	4.84000	95.16000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.04000	94.96000	5.07000	94.93000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.28500	94.71500	5.32500	94.67500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		5.54500	94.45500	5.55500	94.44500			0.00	0.00	0	0.0	
R186		On 04/11/2021	Bond Future		7.49552	116.60020	7.49758	116.59091		5.83	0.00	39,877,268.40	342	73,145.0	
R186		On 04/11/2021	Bond Future	7.77	Put	730.62000	0.73062	741.41000	0.74141	730.620	5.92	0.34	0.00	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	74.56000	0.07456	77.44000	0.07744	74.560	6.59	0.05	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	7.68429	112.64686		7.68640	112.63785		5.67	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.88543	113.97389		7.88764	113.96496		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	936.22000	0.93622		936.71000	0.93671	936.220	4.99	0.31	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,996.81000	1.99681		1,996.17000	1.99617	1,996.810	5.25	0.51	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	950.44000	0.95044		956.43000	0.95643	950.440	5.62	0.28	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.10336	110.02926		8.10570	110.02034		5.40	0.00	0.00	0	0.0
R186	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On	21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On	04/11/2021			Bond Future	326.09899	326.09899		326.04801	326.04801			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.67444	321.67444		321.62675	321.62675			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.53895	325.53895		325.49127	325.49127			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.20373	321.20373		321.15865	321.15865			0.00	0.00	0	0.0
R197	On	07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On	04/11/2021			Bond Future	237.71888	237.71888		237.71527	237.71527			0.00	20,206,104.80	85	9,664.0
R202	On	03/02/2022			Bond Future	236.11954	236.11954		236.11801	236.11801			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	238.95579	238.95579		238.95478	238.95478			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.47214	237.47214		237.47258	237.47258			0.00	40,370,263.80	170	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	5.10326	104.79198		5.14559	104.73782		1.10	0.00	0.00	0	13,165.0
R2023	On	03/02/2022			Bond Future	5.24065	105.98570		5.29334	105.93125		0.97	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.38902	103.32351		5.45825	103.26861		0.85	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.61738	104.54955		5.71863	104.49356		0.65	0.00	0.00	0	0.0
R2023	On	28/02/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On	04/11/2021			Bond Future	9.09939	95.90269		9.08075	96.00481		9.79	0.00	0.00	0	97,591.0
R2030	On	04/11/2021	8.27	Call	Bond Future	263.51000	0.26351		283.17000	0.28317	263.510	9.20	0.13	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	900.50000	0.90050		945.02000	0.94502	900.500	9.62	0.33	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	938.81000	0.93881		984.46000	0.98446	938.810	9.63	0.34	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,018.76000	2.01876		2,087.57000	2.08757	2,018.760	9.94	0.56	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	1,152.34000	1.15234		1,125.91000	1.12591	1,152.340	10.09	0.37	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	4,697.76000	4.69776		4,790.37000	4.79037	4,697.760	10.77	0.83	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	24.98000	0.02498		24.81000	0.02481	24.980	12.10	0.01	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	14.77000	0.01477		14.71000	0.01471	14.770	12.10	0.01	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.29470	92.99121		9.27513	93.09479		9.59	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	636.09000	0.63609		662.56000	0.66256	636.090	8.99	0.21	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,364.31000	1.36431		1,408.05000	1.40805	1,364.310	9.33	0.36	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	2,275.16000	2.27516		2,234.27000	2.23427	2,275.160	9.65	0.47	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,328.93000	3.32893	3,400.05000	3.40005	3,328.930	9.84	0.62	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,418.63000	1.41863	1,391.53000	1.39153	1,418.630	10.01	0.33	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	426.56000	0.42656	418.59000	0.41859	426.560	11.29	0.12	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.49925	94.08692	9.47871	94.19192		9.00	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	264.65000	0.26465	276.22000	0.27622	264.650	8.38	0.09	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	511.33000	0.51133	530.67000	0.53067	511.330	8.38	0.15	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	819.48000	0.81948	846.94000	0.84694	819.480	8.38	0.22	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,323.16000	1.32316	1,361.09000	1.36109	1,323.160	8.59	0.31	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,466.15000	1.46615	1,506.67000	1.50667	1,466.150	8.64	0.34	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,224.21000	3.22421	3,174.50000	3.17450	3,224.210	8.92	0.53	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,908.32000	1.90832	1,875.82000	1.87582	1,908.320	9.31	0.36	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,533.88000	1.53388	1,507.23000	1.50723	1,533.880	9.55	0.30	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	739.18000	0.73918	726.17000	0.72617	739.180	10.45	0.16	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.71930	91.17979	9.69771	91.28620		9.13	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			9.78933	90.99050	9.79672	90.94619		11.31	0.00	22,838,615.50	251	123,319.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	744.27000	0.74427	741.87000	0.74187	744.270	10.79	0.28	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,009.32000	2.00932	1,998.23000	1.99823	2,009.320	11.40	0.53	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	2.37000	0.00237	2.62000	0.00262	2.370	14.23	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.98750	92.02744	9.99515	91.98293		10.77	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	460.56000	0.46056	458.02000	0.45802	460.560	9.63	0.15	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	733.39000	0.73339	729.11000	0.72911	733.390	9.81	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,576.11000	1.57611	1,567.00000	1.56700	1,576.110	10.37	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,670.77000	1.67077	1,661.14000	1.66114	1,670.770	10.41	0.38	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,200.41000	3.20041	3,232.68000	3.23268	3,200.410	10.60	0.55	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,272.45000	2.27245	2,299.78000	2.29978	2,272.450	10.89	0.43	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,811.36000	1.81136	1,835.51000	1.83551	1,811.360	11.10	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,625.82000	1.62582	1,648.51000	1.64851	1,625.820	11.22	0.34	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,491.40000	1.49140	1,512.95000	1.51295	1,491.400	11.32	0.31	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,298.13000	1.29813	1,317.91000	1.31791	1,298.130	11.51	0.28	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	950.14000	0.95014	966.31000	0.96631	950.140	11.92	0.22	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	782.46000	0.78246	796.64000	0.79664	782.460	12.18	0.18	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.19080	88.96510	10.19875	88.92024		10.68	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,623.60000	1.62360	1,613.80000	1.61380	1,623.600	10.11	0.34	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,141.60000	3.14160	3,124.69000	3.12469	3,141.600	10.63	0.51	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,348.16000	1.34816	1,364.65000	1.36465	1,348.160	11.65	0.25	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.40232	89.99850	10.41060	89.95320		10.42	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future			10.35907	91.09991	10.37152	91.01793		12.61	0.00	259,999,143.14	2,854	77,386.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	1,354.31000	1.35431	1,335.83000	1.33583	1,354.310	12.44	0.39	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	1,381.17000	1.38117	1,362.34000	1.36234	1,381.170	12.45	0.39	0.00	0	400.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future	10.23	Call	1,696.25000	1.69625	1,673.41000	1.67341	1,696.250	12.59	0.45	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,457.70000	1.45770	1,502.19000	1.50219	1,457.700	13.09	0.37	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,108.49000	3.10849	3,070.22000	3.07022	3,108.490	13.12	0.63	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	675.02000	0.67502	702.53000	0.70253	675.020	14.01	0.20	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	553.93000	0.55393	577.96000	0.57796	553.930	14.25	0.17	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	210.99000	0.21099	222.92000	0.22292	210.990	15.18	0.07	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	0.97000	0.00097	1.10000	0.00110	0.970	16.00	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.56085	92.13765	10.57377	92.05503		12.05	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	839.83000	0.83983	827.86000	0.82786	839.830	11.07	0.22	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	9.92	Call	1,255.25000	1.25525	1,238.48000	1.23848	1,255.250	11.39	0.29	1,400,256.53	52	200.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,669.02000	1.66902	1,647.87000	1.64787	1,669.020	11.62	0.36	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,090.84000	2.09084	2,065.53000	2.06553	2,090.840	11.81	0.41	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,347.28000	2.34728	2,319.56000	2.31956	2,347.280	11.90	0.44	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.61	Put	2,862.14000	2.86214	2,909.92000	2.90992	2,862.140	12.16	0.47	2,235,337.75	52	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,746.20000	2.74620	2,792.88000	2.79288	2,746.200	12.19	0.45	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,854.00000	1.85400	1,890.69000	1.89069	1,854.000	12.68	0.34	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,816.64000	1.81664	1,852.84000	1.85284	1,816.640	12.71	0.33	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.11	Put	1,709.49000	1.70949	1,744.27000	1.74427	1,709.490	12.81	0.32	1,511,760.21	52	200.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,437.95000	1.43795	1,468.88000	1.46888	1,437.950	13.09	0.27	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,285.27000	1.28527	1,313.88000	1.31388	1,285.270	13.27	0.25	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	910.30000	0.91030	932.62000	0.93262	910.300	13.84	0.18	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	782.72000	0.78272	802.67000	0.80267	782.720	14.09	0.16	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.75970	88.74494	10.77312	88.66150		12.04	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.96859	89.77317	10.98256	89.68880		11.77	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,382.21000	1.38221	1,365.41000	1.36541	1,382.210	10.99	0.25	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	5,166.59000	5.16659	5,219.35000	5.21935	5,166.590	11.52	0.56	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,662.57000	3.66257	3,705.69000	3.70569	3,662.570	11.86	0.44	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			10.60317	86.58445	10.62075	86.46872		13.20	0.00	508,250,721.50	5,870	120,327.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	6,066.81000	6.06681	5,979.39000	5.97939	6,066.810	15.06	0.84	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	124.81000	0.12481	134.36000	0.13436	124.810	16.52	0.05	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.79638	83.31657	10.81462	83.19980		13.26	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			10.99458	84.29849	11.01353	84.18046		12.65	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.20466	81.02110	11.22439	80.90172		13.05	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	1,418.99000	1.41899	1,392.79000	1.39279	1,418.990	12.18	0.26	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	5,090.17000	5.09017	5,161.60000	5.16160	5,090.170	12.78	0.55	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	3,519.04000	3.51904	3,575.93000	3.57593	3,519.040	13.19	0.43	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			10.71879	88.79688	10.74665	88.59994		13.74	0.00	415,125,414.00	4,675	82,107.0		
R2040	On 03/02/2022	Bond Future			10.90653	85.30395	10.93546	85.10508		13.83	0.00	0.00	0	0.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 05/05/2022	Bond Future			11.09859		86.30932		11.12865	86.10829		13.18	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	740.55000		0.74055		711.61000	0.71161	740.550	11.99	0.17	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,133.59000		2.13359		2,067.53000	2.06753	2,133.590	12.45	0.37	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	787.11000		0.78711		817.99000	0.81799	787.110	16.01	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.30188		82.80460		11.33319	82.60122		13.61	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.78223		85.35150		10.81516	85.11546		14.34	0.00	0.00	0	61,960.0
R2044	On 03/02/2022	Bond Future			10.96176		81.94445		10.99597	81.70599		14.45	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.14504		82.91025		11.18060	82.66910		13.77	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.33872		79.49119		11.37576	79.24722		14.22	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.69765		84.63249		10.73048	84.38858		14.53	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	850.59000		0.85059		800.33000	0.80033	850.590	14.46	0.26	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,790.69000		2.79069		2,670.64000	2.67064	2,790.690	15.61	0.56	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.87239		85.59656		10.90652	85.35011		13.91	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	621.63000		0.62163		588.76000	0.58876	621.630	13.36	0.16	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,128.31000		2.12831		2,043.36000	2.04336	2,128.310	14.21	0.39	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.04330		82.18994		11.07876	81.94075		13.94	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.22159		83.14122		11.25850	82.88908		13.66	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.33655		70.40957		10.35398	70.30949		13.95	0.00	0.00	0	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	237.79000		0.23779		231.14000	0.23114	237.790	12.68	0.12	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,927.28000		2.92728		3,004.20000	3.00420	2,927.280	13.61	0.66	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,392.87000		1.39287		1,445.71000	1.44571	1,392.870	14.30	0.41	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	102.91000		0.10291		110.91000	0.11091	102.910	17.32	0.04	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.51203		71.21198		10.53006	71.11097		13.38	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.69026		68.90960		10.70893	68.80754		13.35	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.87358		69.70834		10.89294	69.60509		13.11	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			210.25197		210.25197		210.12826	210.12826			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.69877		212.69877		212.57426	212.57426			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.40150		212.40150		212.27825	212.27825			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			215.03555		215.03555		214.91114	214.91114			0.00	0.00	0	0.0



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 31/03/2028		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 04/11/2021		Bond Future	175.00033	175.00033		175.02104	175.02104			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	9.45348	86.36763		9.45552	86.35642		10.29	0.00	0.00	0	9,684.0
R213	On 03/02/2022		Bond Future	9.64810	87.35149		9.65018	87.34041		9.78	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	505.40000	0.50540		507.77000	0.50777	505.400	9.51	0.17	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	703.21000	0.70321		705.82000	0.70582	703.210	9.64	0.22	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	1,254.69000	1.25469		1,257.34000	1.25734	1,254.690	9.89	0.34	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	1,391.06000	1.39106		1,393.64000	1.39364	1,391.060	9.94	0.36	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	2,622.68000	2.62268		2,635.60000	2.63560	2,622.680	10.32	0.51	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	2,189.40000	2.18940		2,201.73000	2.20173	2,189.400	10.54	0.45	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	1,707.99000	1.70799		1,719.34000	1.71934	1,707.990	10.83	0.37	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	1,458.95000	1.45895		1,469.62000	1.46962	1,458.950	11.02	0.33	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	1,428.46000	1.42846		1,439.04000	1.43904	1,428.460	11.05	0.32	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	1,311.87000	1.31187		1,322.08000	1.32208	1,311.870	11.15	0.30	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	899.23000	0.89923		907.75000	0.90775	899.230	11.60	0.22	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	833.21000	0.83321		841.39000	0.84139	833.210	11.69	0.21	0.00	0	220.0
R213	On 05/05/2022		Bond Future	9.84122	84.84833		9.84336	84.83727		9.56	0.00	0.00	0	0.0
R213	On 04/08/2022		Bond Future	10.04526	85.83533		10.04747	85.82426		9.31	0.00	0.00	0	0.0
R213	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/11/2021		Bond Future	10.74502	66.96709		10.76751	66.83584		14.62	0.00	0.00	0	18,091.0
R214	On 03/02/2022		Bond Future	10.92236	67.72990		10.94567	67.59735		14.02	0.00	0.00	0	0.0
R214	On 05/05/2022		Bond Future	11.09591	65.24802		11.12006	65.11404		14.02	0.00	0.00	0	0.0
R214	On 04/08/2022		Bond Future	11.27669	66.00297		11.30175	65.86746		13.76	0.00	0.00	0	0.0
R214	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>												<b>1,880,022,152.17</b>	<b>19,665</b>	<b>1 101 246.0</b>
<b>Grand Total:</b>												<b>1,880,022,152.17</b>	<b>19,665</b>	<b>1 101 246.0</b>