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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2021

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
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	809.10900		809.10900		807.92800	807.92800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	818.31800		818.31800		817.13200	817.13200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	827.94600		827.94600		826.74900	826.74900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	837.90900		837.90900		836.70100	836.70100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	925.55400		925.55400		921.11200	921.11200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	936.08900		936.08900		931.60500	931.60500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	947.10200		947.10200		942.57000	942.57000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	958.49900		958.49900		953.91600	953.91600			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	814.80100		814.80100		811.42500	811.42500			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	824.07600		824.07600		820.66900	820.66900			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	833.77100		833.77100		830.32800	830.32800			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	843.80400		843.80400		840.32300	840.32300			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	11.27778		76.75048		11.33732	76.43492			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.51804		77.64355		11.58009	77.32458			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.75996		74.79894		11.82464	74.47629			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.01243		75.67914		12.07994	75.35252			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	11.78719		75.13131		11.85702	74.71092			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.00679		76.00607		12.07958	75.58103			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.23569		72.66097		12.31172	72.23093			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.46798		73.51463		12.54737	73.07937			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	804.71100		804.71100		801.38900	801.38900			0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI	813.87100		813.87100		810.51800	810.51800			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	823.44600		823.44600		820.05800	820.05800			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	833.35500		833.35500		829.92900	829.92900			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	154.90409		154.90409		154.90887	154.90887			0.00	13,476,655.83	87	4,840.0
I2025	On 03/02/2022	Bond Future	155.12492		155.12492		155.13035	155.13035			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.98799		156.98799		156.99377	156.99377			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.31950		157.31950		157.32591	157.32591			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	113.83060		113.83060		113.59286	113.59286			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.15494		115.15494		114.91479	114.91479			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.34030		115.34030		115.09765	115.09765			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	116.77044		116.77044		116.52490	116.52490			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	107.23647		107.23647		107.23491	107.23491			0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	108.48402		108.48402		108.48279	108.48279			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		108.50910	108.50910		108.50814	108.50814			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future		109.85446	109.85446		109.85368	109.85368			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		119.32306	119.32306		119.55415	119.55415			0.00	201,059,356.10	1,685	5,949.0
I2038	On 03/02/2022	Bond Future		118.93235	118.93235		119.16663	119.16663			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future		120.36085	120.36085		120.59820	120.59820			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future		120.03642	120.03642		120.27738	120.27738			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		106.53767	106.53767		106.53507	106.53507			0.00	0.00	0	17,118.0
I2046	On 03/02/2022	Bond Future		107.77710	107.77710		107.77488	107.77488			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future		107.18998	107.18998		107.18805	107.18805			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future		108.51918	108.51918		108.51754	108.51754			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future		110.19245	110.19245		109.47705	109.47705			0.00	0.00	0	8,296.0
I2050	On 03/02/2022	Bond Future		109.49712	109.49712		108.77365	108.77365			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future		110.81238	110.81238		110.08038	110.08038			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future		110.16908	110.16908		109.42870	109.42870			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		294.23200	294.23200		293.93200	293.93200			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future		297.65300	297.65300		297.35200	297.35200			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future		301.22600	301.22600		300.92300	300.92300			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future		304.92100	304.92100		304.61500	304.61500			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		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future		3.75000	96.25000		3.77000	96.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future		3.85500	96.14500		3.87500	96.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future		3.91000	96.09000		3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future		4.06000	95.94000		4.08000	95.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future		4.13000	95.87000		4.17000	95.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future		4.46500	95.53500		4.51500	95.48500			0.00	23,872.50	1	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		4.75000	95.25000		4.82000	95.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		4.97000	95.03000		5.04000	94.96000			0.00	1,614,830.00	68	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		5.20500	94.79500		5.28500	94.71500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future		5.47500	94.52500		5.54500	94.45500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future		7.46187	116.75201		7.49552	116.60020		5.83	0.00	890,584,332.28	7,628	65,520.0
R186	On 04/11/2021	Bond Future	7.77	Put	657.37000	0.65737	730.62000	0.73062	657.370	5.92	0.32	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	60.70000	0.06070	74.56000	0.07456	60.700	6.59	0.04	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	7.64847	112.80008		7.68429	112.64686		5.67	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.84716	114.12868		7.88543	113.97389		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	975.28000	0.97528		936.22000	0.93622	975.280	4.99	0.32	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,064.53000	2.06453		1,996.81000	1.99681	2,064.530	5.25	0.52	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	897.71000	0.89771		950.44000	0.95044	897.710	5.62	0.27	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.06231	110.18595		8.10336	110.02926		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	326.32474	326.32474		326.09899	326.09899			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.90160	321.90160		321.67444	321.67444			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.76828	325.76828		325.53895	325.53895			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.43374	321.43374		321.20373	321.20373			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	237.95486	237.95486		237.71888	237.71888			0.00	317,669,738.10	1,335	8,329.0
R202	On	03/02/2022			Bond Future	236.35734	236.35734		236.11954	236.11954			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	239.19627	239.19627		238.95579	238.95579			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.71406	237.71406		237.47214	237.47214			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	5.08440	104.81612		5.10326	104.79198		1.10	0.00	0.00	0	13,165.0
R2023	On	03/02/2022			Bond Future	5.21735	106.00980		5.24065	105.98570		0.97	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.35854	103.34770		5.38902	103.32351		0.85	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.57294	104.57414		5.61738	104.54955		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	9.01952	96.34124		9.09939	95.90269		9.79	0.00	1,734,142.32	18	97,591.0
R2030	On	04/11/2021	8.27	Call	Bond Future	307.74000	0.30774		263.51000	0.26351	307.740	9.20	0.15	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,022.78000	1.02278		900.50000	0.90050	1,022.780	9.62	0.37	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,065.14000	1.06514		938.81000	0.93881	1,065.140	9.63	0.38	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,239.02000	2.23902		2,018.76000	2.01876	2,239.020	9.94	0.60	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	966.33000	0.96633		1,152.34000	1.15234	966.330	10.09	0.33	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,044.41000	5.04441		4,697.76000	4.69776	5,044.410	10.77	0.86	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	16.90000	0.01690		24.98000	0.02498	16.900	12.10	0.01	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	9.69000	0.00969		14.77000	0.01477	9.690	12.10	0.01	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.21114	93.43452		9.29470	92.99121		9.59	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	716.83000	0.71683		636.09000	0.63609	716.830	8.99	0.23	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,507.84000	1.50784		1,364.31000	1.36431	1,507.840	9.33	0.38	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	2,052.48000	2.05248		2,275.16000	2.27516	2,052.480	9.65	0.44	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,586.83000		3.58683	3,328.93000	3.32893	3,586.830		9.84	0.64	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,257.92000		1.25792	1,418.63000	1.41863	1,257.920		10.01	0.30	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	364.96000		0.36496	426.56000	0.42656	364.960		11.29	0.10	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.41176		94.53523	9.49925	94.08692			9.00	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	300.19000		0.30019	264.65000	0.26465	300.190		8.38	0.10	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	573.76000		0.57376	511.33000	0.51133	573.760		8.38	0.17	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	911.57000		0.91157	819.48000	0.81948	911.570		8.38	0.24	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,454.57000		1.45457	1,323.16000	1.32316	1,454.570		8.59	0.34	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,607.52000		1.60752	1,466.15000	1.46615	1,607.520		8.64	0.36	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,976.60000		2.97660	3,224.21000	3.22421	2,976.600		8.92	0.50	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,734.88000		1.73488	1,908.32000	1.90832	1,734.880		9.31	0.34	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,386.90000		1.38690	1,533.88000	1.53388	1,386.900		9.55	0.28	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	658.00000		0.65800	739.18000	0.73918	658.000		10.45	0.15	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.62743		91.63367	9.71930	91.17979			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			9.71471		91.43959	9.78933	90.99050			11.31	0.00	0.00	0	123,319.0
R2032	On 04/11/2021	Bond Future	9.33	Call	844.42000		0.84442	744.27000	0.74427	844.420		10.79	0.31	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,218.92000		2.21892	2,009.32000	2.00932	2,218.920		11.40	0.57	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	1.43000		0.00143	2.37000	0.00237	1.430		14.23	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.90976		92.48139	9.98750	92.02744			10.77	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	520.06000		0.52006	460.56000	0.46056	520.060		9.63	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	819.76000		0.81976	733.39000	0.73339	819.760		9.81	0.24	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,727.18000		1.72718	1,576.11000	1.57611	1,727.180		10.37	0.39	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,828.12000		1.82812	1,670.77000	1.67077	1,828.120		10.41	0.41	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,933.93000		2.93393	3,200.41000	3.20041	2,933.930		10.60	0.52	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,057.77000		2.05777	2,272.45000	2.27245	2,057.770		10.89	0.41	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,627.62000		1.62762	1,811.36000	1.81136	1,627.620		11.10	0.34	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,455.82000		1.45582	1,625.82000	1.62582	1,455.820		11.22	0.31	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,331.86000		1.33186	1,491.40000	1.49140	1,331.860		11.32	0.29	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,154.47000		1.15447	1,298.13000	1.29813	1,154.470		11.51	0.26	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	837.49000		0.83749	950.14000	0.95014	837.490		11.92	0.20	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	686.05000		0.68605	782.46000	0.78246	686.050		12.18	0.17	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.10974		89.42419	10.19080	88.96510			10.68	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,767.54000		1.76754	1,623.60000	1.62360	1,767.540		10.11	0.36	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,364.67000		3.36467	3,141.60000	3.14160	3,364.670		10.63	0.54	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,222.80000		1.22280	1,348.16000	1.34816	1,222.800		11.65	0.23	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.31770		90.46323	10.40232	89.99850			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			10.30533		91.45498	10.35907	91.09991			12.61	0.00	26,796,309.14	293	77,110.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,455.72000		1.45572	1,354.31000	1.35431	1,455.720		12.44	0.41	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,484.23000		1.48423	1,381.17000	1.38117	1,484.230		12.45	0.42	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	1,817.93000	1.81793	1,696.25000	1.69625	1,817.930	12.59	0.47	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,288.88000	1.28888	1,457.70000	1.45770	1,288.880	13.09	0.35	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	3,298.08000	3.29808	3,108.49000	3.10849	3,298.080	13.12	0.66	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	575.80000	0.57580	675.02000	0.67502	575.800	14.01	0.18	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	468.27000	0.46827	553.93000	0.55393	468.270	14.25	0.15	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	170.66000	0.17066	210.99000	0.21099	170.660	15.18	0.06	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.60000	0.00060	0.97000	0.00097	0.600	16.00	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.50493	92.49651	10.56085	92.13765		12.05	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	902.35000	0.90235	839.83000	0.83983	902.350	11.07	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	1,340.74000	1.34074	1,255.25000	1.25525	1,340.740	11.39	0.31	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,775.00000	1.77500	1,669.02000	1.66902	1,775.000	11.62	0.37	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	2,215.83000	2.21583	2,090.84000	2.09084	2,215.830	11.81	0.43	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,483.16000	2.48316	2,347.28000	2.34728	2,483.160	11.90	0.46	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,670.73000	2.67073	2,862.14000	2.86214	2,670.730	12.16	0.45	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,559.61000	2.55961	2,746.20000	2.74620	2,559.610	12.19	0.43	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,710.28000	1.71028	1,854.00000	1.85400	1,710.280	12.68	0.32	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,674.97000	1.67497	1,816.64000	1.81664	1,674.970	12.71	0.31	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,573.86000	1.57386	1,709.49000	1.70949	1,573.860	12.81	0.30	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,318.39000	1.31839	1,437.95000	1.43795	1,318.390	13.09	0.26	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,175.31000	1.17531	1,285.27000	1.28527	1,175.310	13.27	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	825.94000	0.82594	910.30000	0.91030	825.940	13.84	0.17	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	707.84000	0.70784	782.72000	0.78272	707.840	14.09	0.15	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.70154	89.10788	10.75970	88.74494		12.04	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.90800	90.14047	10.96859	89.77317		11.77	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,463.55000	1.46355	1,382.21000	1.38221	1,463.550	10.99	0.26	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,947.61000	4.94761	5,166.59000	5.16659	4,947.610	11.52	0.54	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,485.92000	3.48592	3,662.57000	3.66257	3,485.920	11.86	0.43	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			10.54433	86.97351	10.60317	86.58445		13.20	0.00	4,870,516.56	56	120,299.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	6,370.40000	6.37040	6,066.81000	6.06681	6,370.400	15.06	0.86	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	97.39000	0.09739	124.81000	0.12481	97.390	16.52	0.04	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.73524	83.70978	10.79638	83.31657		13.26	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.93103	84.69616	10.99458	84.29849		12.65	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.13846	81.42354	11.20466	81.02110		13.05	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,511.93000	1.51193	1,418.99000	1.41899	1,511.930	12.18	0.27	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,855.35000	4.85535	5,090.17000	5.09017	4,855.350	12.78	0.53	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,333.41000	3.33341	3,519.04000	3.51904	3,333.410	13.19	0.41	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			10.65485	89.25155	10.71879	88.79688		13.74	0.00	4,462,577.50	50	82,082.0	
R2040	On 03/02/2022	Bond Future			10.84008	85.76352	10.90653	85.30395		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			11.02952	86.77412		11.09859	86.30932			13.18	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	808.08000	0.80808		740.55000	0.74055	808.080		11.99	0.18	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,287.59000	2.28759		2,133.59000	2.13359	2,287.590		12.45	0.38	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	716.02000	0.71602		787.11000	0.78711	716.020		16.01	0.12	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.22992	83.27503		11.30188	82.80460			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			10.71322	85.84980		10.78223	85.35150			14.34	0.00	23,351,145.60	272	61,798.0
R2044	On 03/02/2022	Bond Future			10.89004	82.44817		10.96176	81.94445			14.45	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.07049	83.41975		11.14504	82.91025			13.77	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.26107	80.00674		11.33872	79.49119			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			10.62873	85.14863		10.69765	84.63249			14.53	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	954.58000	0.95458		850.59000	0.85059	954.580		14.46	0.29	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,043.77000	3.04377		2,790.69000	2.79069	3,043.770		15.61	0.60	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.80072	86.11832		10.87239	85.59656			13.91	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	690.98000	0.69098		621.63000	0.62163	690.980		13.36	0.17	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,308.16000	2.30816		2,128.31000	2.12831	2,308.160		14.21	0.41	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.96883	82.71769		11.04330	82.18994			13.94	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.14409	83.67527		11.22159	83.14122			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			10.27794	70.74759		10.33655	70.40957			13.95	0.00	0.00	0	37,855.0
R209	On 04/11/2021	Bond Future	9.50	Call	263.87000	0.26387		237.79000	0.23779	263.870		12.68	0.13	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,675.86000	2.67586		2,927.28000	2.92728	2,675.860		13.61	0.63	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,225.28000	1.22528		1,392.87000	1.39287	1,225.280		14.30	0.38	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	79.97000	0.07997		102.91000	0.10291	79.970		17.32	0.04	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.45132	71.55365		10.51203	71.21198			13.38	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.62733	69.25518		10.69026	68.90960			13.35	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.80832	70.05801		10.87358	69.70834			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			210.43912	210.43912		210.25197	210.25197				0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.88740	212.88740		212.69877	212.69877				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.59153	212.59153		212.40150	212.40150				0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			215.22775	215.22775		215.03555	215.03555				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	174.99402	174.99402		175.00033	175.00033			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	9.38422	86.74933		9.45348	86.36763		10.29	0.00	0.00	0	9,684.0
R213	On 03/02/2022		Bond Future	9.57590	87.73724		9.64810	87.35149		9.78	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	561.67000	0.56167		505.40000	0.50540	561.670	9.51	0.19	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	776.51000	0.77651		703.21000	0.70321	776.510	9.64	0.24	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	1,369.23000	1.36923		1,254.69000	1.25469	1,369.230	9.89	0.36	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	1,514.65000	1.51465		1,391.06000	1.39106	1,514.650	9.94	0.38	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	2,408.86000	2.40886		2,622.68000	2.62268	2,408.860	10.32	0.48	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	1,999.28000	1.99928		2,189.40000	2.18940	1,999.280	10.54	0.42	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	1,547.70000	1.54770		1,707.99000	1.70799	1,547.700	10.83	0.35	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	1,315.84000	1.31584		1,458.95000	1.45895	1,315.840	11.02	0.31	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	1,287.54000	1.28754		1,428.46000	1.42846	1,287.540	11.05	0.30	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	1,179.53000	1.17953		1,311.87000	1.31187	1,179.530	11.15	0.28	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	799.98000	0.79998		899.23000	0.89923	799.980	11.60	0.20	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	739.71000	0.73971		833.21000	0.83321	739.710	11.69	0.19	0.00	0	220.0
R213	On 05/05/2022		Bond Future	9.76596	85.23845		9.84122	84.84833		9.56	0.00	0.00	0	0.0
R213	On 04/08/2022		Bond Future	9.96665	86.23026		10.04526	85.83533		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	10.67621	67.37122		10.74502	66.96709		14.62	0.00	0.00	0	18,091.0
R214	On 03/02/2022		Bond Future	10.85097	68.13850		10.92236	67.72990		14.02	0.00	0.00	0	0.0
R214	On 05/05/2022		Bond Future	11.02191	65.66131		11.09591	65.24802		14.02	0.00	0.00	0	0.0
R214	On 04/08/2022		Bond Future	11.19988	66.42118		11.27669	66.00297		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
Total for Derivatives :												1,485,643,475.93	11,493	1 090 179.0
Grand Total:												1,485,643,475.93	11,493	1 090 179.0