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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2021

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 05/08/2021	Index Future	797.86000		797.86000		798.11600	798.11600			0.00	0.00	0	0.0
AL37	On 04/11/2021	Index Future	807.14000		807.14000		806.72900	806.72900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	816.44400		816.44400		816.03100	816.03100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	826.08700		826.08700		825.67100	825.67100			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	836.05300		836.05300		835.63300	835.63300			0.00	0.00	0	0.0
AL7T	On 05/08/2021	Index Future	912.87500		912.87500		913.63000	913.63000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	923.11400		923.11400		923.49000	923.49000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	933.75400		933.75400		934.13800	934.13800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	944.78400		944.78400		945.17300	945.17300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	956.18200		956.18200		956.57700	956.57700			0.00	0.00	0	0.0
ALBI	On 05/08/2021	Index Future	801.02200		801.02200		801.98900	801.98900			0.00	24,030,660.00	3	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 04/11/2021	Index Future	810.66900		810.66900		810.64500	810.64500			0.00	0.00	0	115.0
ALBI	On 03/02/2022	Index Future	820.01300		820.01300		819.99100	819.99100			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	829.69900		829.69900		829.67800	829.67800			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	839.70900		839.70900		839.68800	839.68800			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	11.14000		79.15163		11.10760	79.32769			0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.34812		76.37788		11.34034	76.41896			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.58937		77.27704		11.58120	77.31889			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.83371		74.43120		11.82517	74.47365			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.08901		75.30880		12.08008	75.35185			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	11.70500		77.69515		11.68747	77.80266			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.89705		74.47170		11.91000	74.39459			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.11961		75.34903		12.13308	75.27124			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.35301		71.99918		12.36706	71.92060			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.59019		72.84645		12.60485	72.76700			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	791.26900		791.26900		792.19000	792.19000			0.00	142,428,420.00	18	0.0
GOVI	On 04/11/2021	GOVI	800.74100		800.74100		800.74000	800.74000			0.00	0.00	0	984.0
GOVI	On 03/02/2022	GOVI	809.97100		809.97100		809.97200	809.97200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	819.53800		819.53800		819.54100	819.54100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	829.42500		829.42500		829.42900	829.42900			0.00	0.00	0	0.0
I2025	On 05/08/2021	Bond Future	153.66345		153.66345		153.66775	153.66775			0.00	572,089,024.35	3,723	0.0
I2025	On 04/11/2021	Bond Future	155.34080		155.34080		155.34589	155.34589			0.00	0.00	0	4,840.0
I2025	On 03/02/2022	Bond Future	155.59982		155.59982		155.60549	155.60549			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.47501		157.47501		157.48099	157.48099			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.82900		157.82900		157.83524	157.83524			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	114.12945		114.12945		114.12985	114.12985			0.00	242,753,340.15	2,127	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
I2029	On 04/11/2021	Bond Future	114.20581	114.20581	114.20581	114.20682	114.20682				0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.54989	115.54989	115.54989	115.55125	115.55125				0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.75308	115.75308	115.75308	115.75463	115.75463				0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.19133	117.19133	117.19133	117.19303	117.19303				0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2033	On 05/08/2021	Bond Future	107.82837	107.82837	107.82837	107.82643	107.82643				0.00	230,429,226.69	2,137	0.0
I2033	On 04/11/2021	Bond Future	107.75735	107.75735	107.75735	107.75597	107.75597				0.00	0.00	0	8,979.0
I2033	On 03/02/2022	Bond Future	109.02547	109.02547	109.02547	109.02432	109.02432				0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	109.07092	109.07092	109.07092	109.06990	109.06990				0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	110.42610	110.42610	110.42610	110.42529	110.42529				0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2038	On 05/08/2021	Bond Future	119.24080	119.24080	119.24080	119.23783	119.23783				0.00	755,032,745.60	6,332	0.0
I2038	On 04/11/2021	Bond Future	120.77964	120.77964	120.77964	120.53992	120.53992				0.00	0.00	0	7,634.0
I2038	On 03/02/2022	Bond Future	120.43596	120.43596	120.43596	120.19385	120.19385				0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	121.88752	121.88752	121.88752	121.64271	121.64271				0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	121.59923	121.59923	121.59923	121.35147	121.35147				0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2046	On 05/08/2021	Bond Future	108.34028	108.34028	108.34028	108.33737	108.33737				0.00	818,727,495.96	7,557	0.0
I2046	On 04/11/2021	Bond Future	107.68540	107.68540	107.68540	107.68305	107.68305				0.00	0.00	0	18,100.0
I2046	On 03/02/2022	Bond Future	108.95275	108.95275	108.95275	108.95077	108.95077				0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future	108.39725	108.39725	108.39725	108.39529	108.39529				0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	109.74436	109.74436	109.74436	109.74246	109.74246				0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2050	On 05/08/2021	Bond Future	109.88588	109.88588	109.88588	109.88300	109.88300				0.00	628,986,777.12	5,724	0.0
I2050	On 04/11/2021	Bond Future	111.08540	111.08540	111.08540	111.08294	111.08294				0.00	0.00	0	10,845.0
I2050	On 03/02/2022	Bond Future	110.43141	110.43141	110.43141	110.42938	110.42938				0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future	111.76240	111.76240	111.76240	111.76057	111.76057				0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	111.14849	111.14849	111.14849	111.14661	111.14661				0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
IGOV	On 05/08/2021	Index Future	292.32900	292.32900	292.32900	292.33000	292.33000				0.00	5,846,580.00	2	0.0
IGOV	On 04/11/2021	Index Future	295.62400	295.62400	295.62400	295.55800	295.55800				0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future	299.10300	299.10300	299.10300	299.03700	299.03700				0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future	302.70700	302.70700	302.70700	302.64100	302.64100				0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future	306.43000	306.43000	306.43000	306.36300	306.36300				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/08/2021	Jibar Tradeable Future	3.69500	96.30500	96.30500	3.68500	96.31500				0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.72500	96.27500	96.27500	3.71500	96.28500				0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.81000	96.19000	96.19000	3.80000	96.20000				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
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.83000	96.17000		3.83000	96.17000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.96500	96.03500		3.95500	96.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	4.01000	95.99000		4.00000	96.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.21000	95.79000		4.18000	95.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.56500	95.43500		4.53000	95.47000			0.00	0.00	0	471.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.78000	95.22000		4.73000	95.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.07000	94.93000		5.02000	94.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.26500	94.73500		5.20500	94.79500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.47500	94.52500		5.41500	94.58500			0.00	0.00	0	0.0
R186	On	05/08/2021			Bond Future	7.35000	115.19564		7.34206	115.23323		6.13	0.00	4,822,895,859.88	41,867	0.0
R186	On	04/11/2021			Bond Future	7.51323	116.52040		7.52592	116.46327		5.76	0.00	9,787,713.60	84	74,875.0
R186	On	04/11/2021	7.77	Put	Bond Future	853.80000	0.85380		881.67000	0.88167	853.800	5.85	0.36	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	112.30000	0.11230		118.93000	0.11893	112.300	6.51	0.07	0.00	0	15,177.0
R186	On	03/02/2022			Bond Future	7.69962	112.58137		7.71307	112.52395		5.64	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.90071	113.91217		7.91506	113.85423		5.30	0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.11902	109.96956		8.13439	109.91101		5.26	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	322.42687	322.42687		322.44370	322.44370			0.00	315,978,332.60	980	0.0
R197	On	04/11/2021			Bond Future	325.94636	325.94636		325.96505	325.96505			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.63159	321.63159		321.65154	321.65154			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.50830	325.50830		325.52897	325.52897			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.23641	321.23641		321.25771	321.25771			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	236.14591	236.14591		236.14129	236.14129			0.00	840,679,439.60	3,560	0.0
R202	On	04/11/2021			Bond Future	238.72370	238.72370		238.72027	238.72027			0.00	0.00	0	9,704.0
R202	On	03/02/2022			Bond Future	237.20363	237.20363		237.20093	237.20093			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	240.06233	240.06233		240.06014	240.06014			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	238.62777	238.62777		238.62564	238.62564			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	4.98000	107.54347		4.97650	107.54879		1.07	0.00	361,668,689.61	3,363	0.0
R2023	On	04/11/2021			Bond Future	5.16374	104.71461		5.10510	104.78962		1.02	0.00	0.00	0	13,768.0
R2023	On	03/02/2022			Bond Future	5.30277	105.92151		5.22901	105.99774		0.87	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.46555	103.26282		5.36807	103.34014		0.79	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.72456	104.49029		5.58145	104.56943		0.61	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

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
R2030	On 05/08/2021	Bond Future			8.87000	95.12856		8.85706	95.20203		9.93	0.00	2,606,046,901.20	27,395	0.0
R2030	On 04/11/2021	Bond Future			9.05025	96.17220		9.04188	96.21820		9.66	0.00	0.00	0	97,539.0
R2030	On 04/11/2021	Bond Future	8.27	Call	378.83000	0.37883		392.61000	0.39261	378.830	9.08	0.17	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	1,118.87000	1.11887		1,145.30000	1.14530	1,118.870	9.49	0.37	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	1,161.18000	1.16118		1,188.12000	1.18812	1,161.180	9.50	0.38	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	2,309.02000	2.30902		2,345.82000	2.34582	2,309.020	9.81	0.58	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,187.47000	1.18747		1,180.90000	1.18090	1,187.470	9.96	0.36	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	5,017.57000	5.01757		5,062.74000	5.06274	5,017.570	10.63	0.82	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	38.04000	0.03804		38.61000	0.03861	38.040	11.98	0.02	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	23.83000	0.02383		24.26000	0.02426	23.830	11.98	0.01	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.24088	93.27643		9.23206	93.32328		9.50	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	755.74000	0.75574		771.42000	0.77142	755.740	8.91	0.23	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	1,546.44000	1.54644		1,570.62000	1.57062	1,546.440	9.25	0.38	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,225.82000	2.22582		2,211.64000	2.21164	2,225.820	9.56	0.45	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	3,585.04000	3.58504		3,621.24000	3.62124	3,585.040	9.74	0.63	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,401.94000	1.40194		1,393.45000	1.39345	1,401.940	9.91	0.32	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	437.51000	0.43751		435.99000	0.43599	437.510	11.15	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.44214	94.37924		9.43287	94.42680		8.91	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	313.38000	0.31338		320.40000	0.32040	313.380	8.30	0.10	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	588.79000	0.58879		599.98000	0.59998	588.790	8.30	0.17	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	925.14000	0.92514		940.49000	0.94049	925.140	8.30	0.24	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,462.14000	1.46214		1,482.64000	1.48264	1,462.140	8.50	0.33	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,613.20000	1.61320		1,634.93000	1.63493	1,613.200	8.55	0.36	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,123.78000	3.12378		3,104.80000	3.10480	3,123.780	8.83	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,850.12000	1.85012		1,838.61000	1.83861	1,850.120	9.20	0.35	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,489.48000	1.48948		1,480.40000	1.48040	1,489.480	9.44	0.29	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	724.16000	0.72416		720.40000	0.72040	724.160	10.32	0.16	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.65883	91.47822		9.64907	91.52650		8.78	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 05/08/2021	Bond Future			9.58500	94.19587		9.57718	94.24427		10.95	0.00	609,070,495.42	6,466	0.0
R2032	On 04/11/2021	Bond Future			9.76795	91.11887		9.77014	91.10571		11.26	0.00	0.00	0	123,210.0
R2032	On 04/11/2021	Bond Future	9.33	Call	919.44000	0.91944		924.81000	0.92481	919.440	10.75	0.30	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,245.65000	2.24565		2,249.77000	2.24977	2,245.650	11.34	0.54	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	5.76000	0.00576		6.12000	0.00612	5.760	14.23	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.96311	92.16953		9.96534	92.15652		10.70	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	542.58000	0.54258		544.69000	0.54469	542.580	9.60	0.17	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	838.97000	0.83897		841.28000	0.84128	838.970	9.78	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,724.16000	1.72416		1,726.21000	1.72621	1,724.160	10.31	0.38	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,821.85000	1.82185		1,823.82000	1.82382	1,821.850	10.36	0.40	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,222.21000	3.22221		3,236.67000	3.23667	3,222.210	10.54	0.54	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,309.00000	2.30900		2,322.13000	2.32213	2,309.000	10.81	0.43	0.00	0	97.0

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
R2032	On 03/02/2022	Bond Future	10.35	Put	1,853.22000	1.85322	1,865.32000	1.86532	1,853.220	11.02	0.36	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	1,669.26000	1.66926	1,680.85000	1.68085	1,669.260	11.13	0.33	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,535.77000	1.53577	1,546.94000	1.54694	1,535.770	11.23	0.31	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	1,344.03000	1.34403	1,354.54000	1.35454	1,344.030	11.41	0.28	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	996.22000	0.99622	1,005.27000	1.00527	996.220	11.82	0.22	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	827.50000	0.82750	835.68000	0.83568	827.500	12.08	0.19	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.16470	89.11257	10.16700	89.09956		10.65	0.00	0.00	0	0.0		
R2032	On 04/08/2022	Bond Future			10.37464	90.15015	10.37702	90.13710		10.19	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			10.19000	94.39458	10.16719	94.54894		12.06	0.00	4,133,821,841.94	43,793	0.0		
R2035	On 04/11/2021	Bond Future			10.36970	91.02991	10.36151	91.08383		12.49	0.00	0.00	0	81,508.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	1,493.90000	1.49390	1,526.93000	1.52693	1,493.900	12.32	0.39	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	1,521.03000	1.52103	1,554.36000	1.55436	1,521.030	12.33	0.40	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	1,838.44000	1.83844	1,874.99000	1.87499	1,838.440	12.47	0.45	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,658.06000	1.65806	1,649.65000	1.64965	1,658.060	12.96	0.39	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,237.38000	3.23738	3,283.28000	3.28328	3,237.380	13.00	0.62	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	829.71000	0.82971	828.06000	0.82806	829.710	13.87	0.22	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	695.43000	0.69543	694.72000	0.69472	695.430	14.10	0.19	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	298.43000	0.29843	299.66000	0.29966	298.430	15.06	0.09	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	2.81000	0.00281	2.91000	0.00291	2.810	15.91	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.56999	92.07919	10.56142	92.13400		11.91	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	898.23000	0.89823	916.61000	0.91661	898.230	10.98	0.23	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,739.15000	1.73915	1,766.53000	1.76653	1,739.150	11.51	0.36	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,161.97000	2.16197	2,192.80000	2.19280	2,161.970	11.69	0.41	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,417.15000	2.41715	2,449.83000	2.44983	2,417.150	11.77	0.44	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,869.09000	2.86909	2,852.63000	2.85263	2,869.090	12.05	0.46	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,964.94000	1.96494	1,954.38000	1.95438	1,964.940	12.53	0.34	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,927.02000	1.92702	1,916.72000	1.91672	1,927.020	12.56	0.34	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,538.99000	1.53899	1,531.39000	1.53139	1,538.990	12.93	0.28	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,381.94000	1.38194	1,375.43000	1.37543	1,381.940	13.11	0.26	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	993.02000	0.99302	989.13000	0.98913	993.020	13.66	0.19	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	859.62000	0.85962	856.60000	0.85660	859.620	13.91	0.17	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.76862	88.68947	10.75967	88.74513		11.94	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.97749	89.71941	10.96815	89.77583		11.48	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,354.95000	1.35495	1,373.29000	1.37329	1,354.950	10.71	0.25	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	5,178.82000	5.17882	5,152.82000	5.15282	5,178.820	11.23	0.56	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,668.92000	3.66892	3,649.66000	3.64966	3,668.920	11.56	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 05/08/2021	Bond Future			10.45500	85.41375	10.42207	85.63605		13.26	0.00	4,427,165,490.00	51,832	0.0		
R2037	On 04/11/2021	Bond Future			10.61668	86.49549	10.60838	86.55012		13.07	0.00	0.00	0	126,488.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	6,117.19000	6.11719	6,171.25000	6.17125	6,117.190	14.90	0.82	0.00	0	600.0		

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 04/11/2021	Bond Future	12.30	Put	189.95000	0.18995		191.30000	0.19130	189.950	16.40	0.06	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.80865	83.23799		10.79997	83.29357		13.10	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.00680	84.22235		10.99776	84.27867		12.55	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.21704	80.94616		11.20760	81.00329		12.72	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,382.98000	1.38298		1,401.83000	1.40183	1,382.980	11.86	0.25	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	5,110.92000	5.11092		5,084.95000	5.08495	5,110.920	12.45	0.55	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,531.20000	3.53120		3,512.41000	3.51241	3,531.200	12.85	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 05/08/2021	Bond Future			10.61000	87.33639		10.58703	87.50215		13.82	0.00	2,491,794,543.09	28,531	0.0	
R2040	On 04/11/2021	Bond Future			10.76266	88.48709		10.76990	88.43613		13.62	0.00	0.00	0	85,801.0	
R2040	On 03/02/2022	Bond Future			10.95046	85.00225		10.95794	84.95105		13.69	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future			11.14376	86.00752		11.15153	85.95578		13.09	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	748.36000	0.74836		743.85000	0.74385	748.360	11.97	0.17	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,183.36000	2.18336		2,171.18000	2.17118	2,183.360	12.67	0.36	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	932.97000	0.93297		945.33000	0.94533	932.970	16.21	0.14	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.34862	82.50128		11.35669	82.44909		13.28	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 05/08/2021	Bond Future			10.68000	83.92841		10.65695	84.09703		14.45	0.00	1,881,926,737.43	22,423	0.0	
R2044	On 04/11/2021	Bond Future			10.82491	85.04579		10.83207	84.99469		14.24	0.00	17,009,158.00	200	61,271.0	
R2044	On 03/02/2022	Bond Future			11.00454	81.64643		11.01194	81.59507		14.32	0.00	0.00	0	0.0	
R2044	On 05/05/2022	Bond Future			11.18905	82.61197		11.19672	82.56018		13.69	0.00	0.00	0	0.0	
R2044	On 04/08/2022	Bond Future			11.38426	79.19141		11.39225	79.13901		13.88	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			10.60000	87.55950		10.58194	87.69642		14.15	0.00	5,482,625,652.00	62,616	0.0	
R2048	On 04/11/2021	Bond Future			10.74596	84.27401		10.75311	84.22118		14.65	0.00	35,395,084.20	420	167,643.0	
R2048	On 04/11/2021	Bond Future	10.20	Call	833.21000	0.83321		830.12000	0.83012	833.210	13.76	0.25	0.00	0	1,050.0	
R2048	On 04/11/2021	Bond Future	10.80	Call	2,670.04000	2.67004		2,655.07000	2.65507	2,670.040	14.73	0.54	0.00	0	1,050.0	
R2048	On 03/02/2022	Bond Future			10.92107	85.24545		10.92847	85.19231		13.98	0.00	0.00	0	0.0	
R2048	On 03/02/2022	Bond Future	9.80	Call	555.17000	0.55517		552.21000	0.55221	555.170	12.70	0.15	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.50	Call	2,015.17000	2.01517		2,003.96000	2.00396	2,015.170	13.70	0.37	0.00	0	1,300.0	
R2048	On 05/05/2022	Bond Future			11.09343	81.83805		11.10110	81.78445		14.08	0.00	0.00	0	0.0	
R2048	On 04/08/2022	Bond Future			11.27346	82.78728		11.28144	82.73307		13.54	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			10.19000	72.61739		10.15696	72.81180		13.37	0.00	824,207,376.50	11,350	0.0	
R209	On 04/11/2021	Bond Future			10.33805	70.40095		10.32966	70.44918		13.82	0.00	37,382,904.45	531	33,577.0	
R209	On 04/11/2021	Bond Future	9.50	Call	307.85000	0.30785		320.17000	0.32017	307.850	12.54	0.14	0.00	0	6,000.0	
R209	On 04/11/2021	Bond Future	10.00	Put	3,069.36000	3.06936		3,047.92000	3.04792	3,069.360	13.49	0.65	0.00	0	3,100.0	
R209	On 04/11/2021	Bond Future	10.50	Put	1,545.53000	1.54553		1,536.34000	1.53634	1,545.530	14.16	0.41	0.00	0	9,400.0	

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
R209	On 04/11/2021	Bond Future	12.00	Put	153.33000	0.15333		154.38000	0.15438	153.330	17.20	0.06	0.00	0	9,000.0	
R209	On 03/02/2022	Bond Future			10.51190	71.21271		10.50316	71.26175		13.23	0.00	0.00	0	0.0	
R209	On 05/05/2022	Bond Future			10.68960	68.91321		10.68051	68.96298		13.24	0.00	0.00	0	0.0	
R209	On 04/08/2022	Bond Future			10.87256	69.71379		10.86312	69.76421		12.77	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			210.97346	210.97346		210.97561	210.97561			0.00	262,661,957.70	1,245	0.0	
R210	On 04/11/2021	Bond Future			210.49076	210.49076		210.49397	210.49397			0.00	0.00	0	1,486.0	
R210	On 03/02/2022	Bond Future			212.96811	212.96811		212.97201	212.97201			0.00	0.00	0	0.0	
R210	On 05/05/2022	Bond Future			212.70179	212.70179		212.70605	212.70605			0.00	0.00	0	0.0	
R210	On 04/08/2022	Bond Future			215.34488	215.34488		215.34950	215.34950			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 05/08/2021	Bond Future			173.15649	173.15649		173.16779	173.16779			0.00	87,444,027.45	505	0.0	
R212	On 04/11/2021	Bond Future			175.05072	175.05072		175.05888	175.05888			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 05/08/2021	Bond Future			9.23000	89.15360		9.20707	89.28396		10.54	0.00	127,043,880.00	1,425	0.0	
R213	On 04/11/2021	Bond Future			9.41046	86.60446		9.39172	86.70789		10.81	0.00	0.00	0	9,537.0	
R213	On 03/02/2022	Bond Future			9.60105	87.60261		9.58144	87.70756		10.22	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	607.99000	0.60799		633.08000	0.63308	607.990	9.45	0.19	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	833.90000	0.83390		865.06000	0.86506	833.900	9.62	0.24	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	1,451.79000	1.45179		1,496.27000	1.49627	1,451.790	9.95	0.36	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	1,599.91000	1.59991		1,647.09000	1.64709	1,599.910	10.01	0.38	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	2,595.00000	2.59500		2,550.61000	2.55061	2,595.000	10.28	0.49	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	2,158.62000	2.15862		2,120.45000	2.12045	2,158.620	10.42	0.43	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	1,684.96000	1.68496		1,654.28000	1.65428	1,684.960	10.67	0.36	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	1,444.58000	1.44458		1,418.02000	1.41802	1,444.580	10.86	0.32	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	1,415.00000	1.41500		1,388.95000	1.38895	1,415.000	10.88	0.31	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	1,302.40000	1.30240		1,278.34000	1.27834	1,302.400	10.99	0.29	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	903.32000	0.90332		886.57000	0.88657	903.320	11.43	0.22	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	839.71000	0.83971		824.16000	0.82416	839.710	11.53	0.20	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			9.79147	85.10595		9.77099	85.21230		10.04	0.00	0.00	0	0.0	
R213	On 04/08/2022	Bond Future			9.99284	86.09842		9.97142	86.20623		9.55	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	

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
R214	On 05/08/2021	Bond Future	10.63500	69.13339		10.61696	69.24072		14.32	0.00	724,932,727.54	10,486	0.0
R214	On 04/11/2021	Bond Future	10.77804	66.77453		10.79038	66.70280		14.84	0.00	70,113,256.50	1,050	18,091.0
R214	On 03/02/2022	Bond Future	10.95504	67.54419		10.96780	67.47191		14.19	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.12931	65.06284		11.14252	64.98983		14.26	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.31105	65.81728		11.32476	65.74343		13.74	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 :											33,589,976,338.58	347,745	1 111 603.0
Grand Total:											33,589,976,338.58	347,745	1 111 603.0