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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future		809.04800	809.04800		809.34700	809.34700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		818.18900	818.18900		818.51000	818.51000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		827.76900	827.76900		828.11400	828.11400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		837.69400	837.69400		838.06000	838.06000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		932.06200	932.06200		932.67800	932.67800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		942.59200	942.59200		943.23700	943.23700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		953.62900	953.62900		954.30500	954.30500			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		965.06300	965.06300		965.76700	965.76700			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		820.15600	820.15600		820.58900	820.58900			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		829.42200	829.42200		829.87900	829.87900			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		839.13400	839.13400		839.61700	839.61700			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		849.19500	849.19500	849.70100	849.70100			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		11.14326	77.47024	11.13520	77.51366			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.37905	78.36496	11.37039	78.41023			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.61590	75.52469	11.60655	75.57214			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		11.86273	76.41071	11.85270	76.46009			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		11.64508	75.99914	11.63699	76.04905			0.00	37,999,570.00	500	4,779.0
ES42		On 03/02/2022	Bond Future		11.85972	76.87749	11.85107	76.92928			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.08285	73.53854	12.07353	73.59263			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.30899	74.39987	12.29903	74.45594			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		808.57900	808.57900	810.35100	810.35100			0.00	0.00	0	986.0
GOVI		On 03/02/2022	GOVI		817.71400	817.71400	819.52500	819.52500			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		827.28900	827.28900	829.14200	829.14200			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		837.20800	837.20800	839.10000	839.10000			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.30452	155.30452	155.22771	155.22771			0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.51687	155.51687	155.44176	155.44176			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.37609	157.37609	157.30351	157.30351			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.70538	157.70538	157.63470	157.63470			0.00	0.00	0	0.0
I2025		On 31/01/2025	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029		On 04/11/2021	Bond Future		114.38267	114.38267	114.14067	114.14067			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.70384	115.70384	115.46091	115.46091			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.88940	115.88940	115.64609	115.64609			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		117.32140	117.32140	117.07715	117.07715			0.00	0.00	0	0.0
I2033		On 14/08/2015	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		108.27620	108.27620	108.27044	108.27044			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		109.52677	109.52677	109.52278	109.52278			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		109.55825	109.55825	109.55661	109.55661			0.00	0.00	0	0.0	
I2033		On 04/08/2022	Bond Future		110.91199	110.91199	110.91228	110.91228			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		120.65927	120.65927	120.49492	120.49492			0.00	0.00	0	5,949.0	
I2038		On 03/02/2022	Bond Future		120.27382	120.27382	120.10965	120.10965			0.00	0.00	0	0.0	
I2038		On 05/05/2022	Bond Future		121.71183	121.71183	121.54838	121.54838			0.00	0.00	0	0.0	
I2038		On 04/08/2022	Bond Future		121.39874	121.39874	121.23534	121.23534			0.00	0.00	0	0.0	
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2046		On 04/11/2021	Bond Future		108.07290	108.07290	108.06609	108.06609			0.00	0.00	0	17,210.0	
I2046		On 03/02/2022	Bond Future		109.32114	109.32114	109.31628	109.31628			0.00	0.00	0	0.0	
I2046		On 05/05/2022	Bond Future		108.74640	108.74640	108.74370	108.74370			0.00	0.00	0	0.0	
I2046		On 04/08/2022	Bond Future		110.09025	110.09025	110.08962	110.08962			0.00	0.00	0	0.0	
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2050		On 04/11/2021	Bond Future		111.81963	111.81963	111.19051	111.19051			0.00	0.00	0	8,607.0	
I2050		On 03/02/2022	Bond Future		111.13357	111.13357	110.49910	110.49910			0.00	0.00	0	0.0	
I2050		On 05/05/2022	Bond Future		112.46240	112.46240	111.82282	111.82282			0.00	0.00	0	0.0	
I2050		On 04/08/2022	Bond Future		111.83466	111.83466	111.18924	111.18924			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		296.54700	296.54700	296.18300	296.18300			0.00	0.00	0	475.0	
IGOV		On 03/02/2022	Index Future		299.97100	299.97100	299.60900	299.60900			0.00	0.00	0	0.0	
IGOV		On 05/05/2022	Index Future		303.55500	303.55500	303.19600	303.19600			0.00	0.00	0	0.0	
IGOV		On 04/08/2022	Index Future		307.26600	307.26600	306.90900	306.90900			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		3.71500	96.28500	3.70500	96.29500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.74000	96.26000	3.73000	96.27000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.82500	96.17500	3.81500	96.18500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.87000	96.13000	3.86000	96.14000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.02000	95.98000	4.02000	95.98000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.06000	95.94000	4.07000	95.93000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.50500	95.49500	4.49500	95.50500			0.00	0.00	0	472.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.79000	95.21000	4.79000	95.21000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.12000	94.88000	5.12000	94.88000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.34500	94.65500	5.33500	94.66500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		5.63500	94.36500	5.62500	94.37500			0.00	0.00	0	0.0	
R186		On 04/11/2021	Bond Future		7.46555	116.73540	7.45152	116.79876		5.79	0.00	13,307,835.60	114	63,183.0	
R186		On 04/11/2021	Bond Future	7.77	Put	546.84000	0.54684	551.87000	0.55187	546.840	5.89	0.31	0.00	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	33.06000	0.03306	36.30000	0.03630	33.060	6.55	0.03	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	7.65467	112.77354		7.63925	112.83956		5.59	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.85537	114.09545		7.83826	114.16472		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	961.02000	0.96102		993.89000	0.99389	961.020	5.12	0.32	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,028.70000	2.02870	2,076.95000	2.07695		2,028.700	5.35	0.52	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	905.73000	0.90573	898.11000	0.89811		905.730	5.78	0.27	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.07242	110.14733		8.05353	110.21950		5.31	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	326.63405	326.63405	326.64123	326.64123				0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.18699	322.18699	322.19969	322.19969				0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	326.03928	326.03928	326.05914	326.05914				0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.69385	321.69385	321.71970	321.71970				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	240.31724	240.31724	240.42200	240.42200				0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	238.72694	238.72694	238.83694	238.83694				0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	241.58125	241.58125	241.69754	241.69754				0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	240.11801	240.11801	240.24027	240.24027				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	4.95362	104.98374	4.94216	104.99845			1.01	0.00	0.00	0	14,769.0
R2023	On	03/02/2022			Bond Future	5.06216	106.17048	5.04611	106.18712			0.95	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.16126	103.50449	5.13726	103.52359			0.83	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.29213	104.72979	5.25361	104.75118			0.62	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	8.90876	96.95375	8.90020	97.00130			9.69	0.00	0.00	0	99,404.0
R2030	On	04/11/2021	8.27	Call	Bond Future	297.52000	0.29752	327.67000	0.32767	297.520		9.10	0.16	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,085.57000	1.08557	1,141.78000	1.14178	1,085.570		9.52	0.41	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,133.12000	1.13312	1,190.15000	1.19015	1,133.120		9.53	0.43	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,449.88000	2.44988	2,516.64000	2.51664	2,449.880		9.84	0.67	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	620.53000	0.62053	639.87000	0.63987	620.530		9.99	0.26	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,485.13000	5.48513	5,545.63000	5.54563	5,485.130		10.67	0.91	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	3.89000	0.00389	4.81000	0.00481	3.890		11.92	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	1.92000	0.00192	2.44000	0.00244	1.920		11.92	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.09675	94.04579	9.08748	94.09555			9.49	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	801.93000	0.80193	832.09000	0.83209	801.930		9.08	0.25	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,670.63000	1.67063	1,713.67000	1.71367	1,670.630		9.40	0.42	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,715.38000	1.71538	1,718.23000	1.71823	1,715.380		9.75	0.40	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,929.95000		3.92995	3,985.35000	3.98535	3,929.950	10.01	0.68	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,031.69000		1.03169	1,038.57000	1.03857	1,031.690	10.22	0.27	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	275.90000		0.27590	282.39000	0.28239	275.900	11.49	0.08	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.29296		95.14844	9.28286	95.20081		8.99	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	332.78000		0.33278	346.21000	0.34621	332.780	8.40	0.11	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	634.57000		0.63457	655.15000	0.65515	634.570	8.38	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,043.35000		1.04335	1,071.05000	1.07105	1,043.350	8.52	0.27	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,643.40000		1.64340	1,678.61000	1.67861	1,643.400	8.74	0.37	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,808.81000		1.80881	1,845.68000	1.84568	1,808.810	8.78	0.39	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,640.17000		2.64017	2,632.97000	2.63297	2,640.170	9.05	0.47	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,523.11000		1.52311	1,523.06000	1.52306	1,523.110	9.53	0.31	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,209.63000		1.20963	1,211.34000	1.21134	1,209.630	9.78	0.26	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	562.77000		0.56277	566.81000	0.56681	562.770	10.69	0.13	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.50352		92.25040	9.49257	92.30515		8.97	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			9.59228		92.18294	9.56845	92.32857		11.25	0.00	1,014,012.34	11	126,473.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	965.28000		0.96528	1,057.06000	1.05706	965.280	11.07	0.36	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,521.33000		2.52133	2,655.62000	2.65562	2,521.330	11.65	0.64	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.16000		0.00016	0.21000	0.00021	0.160	14.02	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.78350		93.22527	9.75841	93.37408		10.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	605.33000		0.60533	650.97000	0.65097	605.330	9.76	0.19	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	971.42000		0.97142	1,032.75000	1.03275	971.420	10.06	0.27	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	1,944.95000		1.94495	2,034.98000	2.03498	1,944.950	10.55	0.43	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,971.75000		1.97175	2,062.39000	2.06239	1,971.750	10.56	0.44	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,080.74000		2.08074	2,173.83000	2.17383	2,080.740	10.60	0.45	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	2,897.39000		2.89739	2,844.67000	2.84467	2,897.390	10.64	0.53	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,485.10000		2.48510	2,440.35000	2.44035	2,485.100	10.76	0.48	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,705.66000		1.70566	1,676.97000	1.67697	1,705.660	11.09	0.36	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,340.18000		1.34018	1,319.51000	1.31951	1,340.180	11.37	0.30	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,194.82000		1.19482	1,177.35000	1.17735	1,194.820	11.52	0.27	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,089.38000		1.08938	1,074.21000	1.07421	1,089.380	11.63	0.25	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	947.83000		0.94783	935.69000	0.93569	947.830	11.81	0.22	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	936.80000		0.93680	924.89000	0.92489	936.800	11.82	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	667.41000		0.66741	660.98000	0.66098	667.410	12.24	0.17	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	540.26000		0.54026	536.21000	0.53621	540.260	12.49	0.14	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			9.97896		90.17163	9.95244	90.32422		10.68	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	2,034.58000		2.03458	2,113.95000	2.11395	2,034.580	10.34	0.40	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,746.73000		3.74673	3,854.29000	3.85429	3,746.730	10.82	0.58	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,060.86000		1.06086	1,045.28000	1.04528	1,060.860	11.99	0.20	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.18190		91.21595	10.15394	91.37200		10.27	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future			10.18361		92.26673		10.16496	92.39204		12.49	0.00	0.00	0	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,635.78000		1.63578		1,742.01000	1.74201	1,635.780	12.63	0.47	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,668.18000		1.66818		1,775.21000	1.77521	1,668.180	12.64	0.47	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,046.56000		2.04656		2,161.64000	2.16164	2,046.560	12.78	0.54	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	2,157.78000		2.15778		2,274.83000	2.27483	2,157.780	12.82	0.55	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	889.10000		0.88910		896.31000	0.89631	889.100	13.45	0.28	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,718.83000		3.71883		3,851.89000	3.85189	3,718.830	13.49	0.73	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	345.09000		0.34509		357.04000	0.35704	345.090	14.36	0.13	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	266.62000		0.26662		277.97000	0.27797	266.620	14.54	0.10	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	77.57000		0.07757		84.20000	0.08420	77.570	15.37	0.03	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.05000		0.00005		0.07000	0.00007	0.050	15.74	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.37940		93.30973		10.35975	93.43800		11.94	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,053.54000		1.05354		1,110.40000	1.11040	1,053.540	11.31	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,538.75000		1.53875		1,609.13000	1.60913	1,538.750	11.59	0.35	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,011.46000		2.01146		2,092.26000	2.09226	2,011.460	11.79	0.41	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,488.27000		2.48827		2,577.62000	2.57762	2,488.270	11.95	0.47	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,780.44000		2.78044		2,874.27000	2.87427	2,780.440	12.04	0.50	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,238.48000		2.23848		2,215.44000	2.21544	2,238.480	12.34	0.40	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,142.51000		2.14251		2,121.02000	2.12102	2,142.510	12.40	0.39	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,413.56000		1.41356		1,403.82000	1.40382	1,413.560	13.00	0.28	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,382.83000		1.38283		1,373.57000	1.37357	1,382.830	13.04	0.28	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,294.66000		1.29466		1,286.76000	1.28676	1,294.660	13.14	0.26	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,073.54000		1.07354		1,068.90000	1.06890	1,073.540	13.42	0.22	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	950.47000		0.95047		947.53000	0.94753	950.470	13.60	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	653.08000		0.65308		653.75000	0.65375	653.080	14.16	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	554.03000		0.55403		555.68000	0.55568	554.030	14.40	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.57176		89.92558		10.55101	90.05733		11.99	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.77343		90.96429		10.75155	91.09929		11.55	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,585.14000		1.58514		1,638.47000	1.63847	1,585.140	10.85	0.28	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,415.22000		4.41522		4,364.50000	4.36450	4,415.220	11.48	0.51	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,063.80000		3.06380		3,028.75000	3.02875	3,063.800	11.86	0.39	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			10.41328		87.84968		10.40483	87.90664		13.10	0.00	0.00	0	121,572.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,054.68000		7.05468		7,129.00000	7.12900	7,054.680	15.40	0.91	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	37.37000		0.03737		42.91000	0.04291	37.370	16.65	0.02	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.60012		84.58862		10.59111	84.64771		13.15	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.79132		85.58051		10.78166	85.64218		12.63	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			10.99354		82.31497		10.98324	82.37887		12.82	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,663.06000		1.66306		1,696.81000	1.69681	1,663.060	12.05	0.30	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,301.28000		4.30128		4,287.49000	4.28749	4,301.280	12.74	0.50	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,907.72000		2.90772		2,901.50000	2.90150	2,907.720	13.21	0.38	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

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 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			10.53486		90.11498		10.52124	90.21384		13.64	0.00	0.00	0	81,998.0
R2040	On 03/02/2022	Bond Future			10.71642		86.62921		10.70204	86.73077		13.72	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.90168		87.64516		10.88647	87.74973		13.16	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	932.21000		0.93221		968.81000	0.96881	932.210	12.12	0.20	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,690.47000		2.69047		2,757.45000	2.75745	2,690.470	13.00	0.42	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	606.92000		0.60692		609.13000	0.60913	606.920	16.37	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.09735		84.15278		11.08127	84.26024		13.37	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			10.59445		86.71915		10.58587	86.78253		14.30	0.00	0.00	0	60,612.0
R2044	On 03/02/2022	Bond Future			10.76759		83.32021		10.75848	83.38571		14.38	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.94390		84.29731		10.93417	84.36541		13.80	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.12977		80.89132		11.11942	80.96175		14.02	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			10.52122		85.96500		10.50747	86.07041		14.74	0.00	0.00	0	167,943.0
R2048	On 04/11/2021	Bond Future	10.20	Call	986.88000		0.98688		1,065.63000	1.06563	986.880	14.30	0.32	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,287.13000		3.28713		3,405.69000	3.40569	3,287.130	15.26	0.67	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.68988		86.93677		10.67539	87.04482		14.09	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	719.59000		0.71959		759.87000	0.75987	719.590	13.15	0.19	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,491.52000		2.49152		2,570.97000	2.57097	2,491.520	14.09	0.45	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.85432		83.54107		10.83902	83.65219		14.23	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.02546		84.50501		11.00933	84.61899		13.73	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			10.15382		71.47113		10.14528	71.52130		13.83	0.00	10,720,669.50	150	37,441.0
R209	On 04/11/2021	Bond Future	9.50	Call	297.80000		0.29780		328.78000	0.32878	297.800	13.02	0.16	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,092.23000		2.09223		2,102.45000	2.10245	2,092.230	13.83	0.58	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,353.61000		1.35361		1,372.17000	1.37217	1,353.610	14.18	0.43	85,141,979.22	2,750	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	849.78000		0.84978		871.60000	0.87160	849.780	14.68	0.31	119,987,958.73	5,500	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	31.46000		0.03146		36.12000	0.03612	31.460	17.51	0.02	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.32378		72.27926		10.31472	72.33121		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.49584		69.98527		10.48617	70.03939		13.31	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.67250		70.79397		10.66224	70.85002		12.87	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

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 04/11/2021			Bond Future	211.93844	211.93844		211.67973	211.67973			0.00	0.00	0	1,486.0
R210	On 03/02/2022			Bond Future	214.38641	214.38641		214.12835	214.12835			0.00	0.00	0	0.0
R210	On 05/05/2022			Bond Future	214.09663	214.09663		213.84018	213.84018			0.00	0.00	0	0.0
R210	On 04/08/2022			Bond Future	216.74240	216.74240		216.48643	216.48643			0.00	0.00	0	0.0
R210	On 31/03/2028			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 04/11/2021			Bond Future	174.97968	174.97968		174.98659	174.98659			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	9.26877	87.39052		9.25511	87.46680		10.76	0.00	0.00	0	10,562.0
R213	On 03/02/2022			Bond Future	9.45683	88.37839		9.44231	88.45700		10.21	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	603.49000	0.60349		635.31000	0.63531	603.490	9.40	0.21	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	Bond Future	846.98000	0.84698		885.87000	0.88587	846.980	9.58	0.26	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	Bond Future	1,522.88000	1.52288		1,575.87000	1.57587	1,522.880	9.93	0.40	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	Bond Future	1,685.92000	1.68592		1,741.49000	1.74149	1,685.920	9.99	0.42	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	Bond Future	1,996.59000	1.99659		1,984.92000	1.98492	1,996.590	10.27	0.44	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	Bond Future	1,612.13000	1.61213		1,604.87000	1.60487	1,612.130	10.42	0.38	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	Bond Future	1,208.31000	1.20831		1,205.62000	1.20562	1,208.310	10.68	0.30	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	Bond Future	1,010.46000	1.01046		1,009.92000	1.00992	1,010.460	10.88	0.26	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	Bond Future	986.60000	0.98660		986.30000	0.98630	986.600	10.91	0.26	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	Bond Future	895.85000	0.89585		896.45000	0.89645	895.850	11.01	0.24	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	Bond Future	585.01000	0.58501		588.12000	0.58812	585.010	11.47	0.16	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	Bond Future	536.89000	0.53689		540.29000	0.54029	536.890	11.57	0.15	0.00	0	220.0
R213	On 05/05/2022			Bond Future	9.64271	85.88239		9.62722	85.96377		10.15	0.00	0.00	0	0.0
R213	On 04/08/2022			Bond Future	9.83867	86.87840		9.82218	86.96238		9.72	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	10.54278	68.16605		10.53420	68.21767		14.88	0.00	0.00	0	17,810.0
R214	On 03/02/2022			Bond Future	10.71353	68.93659		10.70443	68.98997		14.26	0.00	0.00	0	0.0
R214	On 05/05/2022			Bond Future	10.88011	66.46504		10.87042	66.52053		14.36	0.00	0.00	0	0.0
R214	On 04/08/2022			Bond Future	11.05323	67.23180		11.04297	67.28912		13.88	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 :													268,172,025.39	9,025	1 101 337.0
Grand Total:													268,172,025.39	9,025	1 101 337.0