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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2021

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		798.88000	798.88000		801.80400	801.80400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		807.79100	807.79100		810.75600	810.75600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		817.32600	817.32600		820.33300	820.33300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		827.16100	827.16100		830.20700	830.20700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		900.98400	900.98400		910.30300	910.30300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		911.03400	911.03400		920.46700	920.46700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		921.78800	921.78800		931.34000	931.34000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		932.87900	932.87900		942.55000	942.55000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		794.96100	794.96100		803.82100	803.82100			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		803.82800	803.82800		812.79600	812.79600			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		813.31700	813.31700		822.39700	822.39700			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		823.10300	823.10300	832.29600	832.29600			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		11.63674	74.87552	11.43640	75.91385			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.89599	75.72976	11.68685	76.78020			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		12.15357	72.86542	11.93532	73.92869			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		12.42352	73.72138	12.19550	74.79813			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		12.14668	73.00849	11.94101	74.21048			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		12.38497	73.84170	12.17019	75.05764			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.63050	70.47360	12.40585	71.70441			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.88062	71.30005	12.64573	72.54625			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		785.12400	785.12400	793.73100	793.73100			0.00	0.00	0	993.0
GOVI		On 03/02/2022	GOVI		793.88200	793.88200	802.59300	802.59300			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		803.25300	803.25300	812.07400	812.07400			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		812.91800	812.91800	821.84800	821.84800			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.42536	155.42536	155.40510	155.40510			0.00	0.00	0	5,487.0
I2025		On 03/02/2022	Bond Future		155.61477	155.61477	155.59475	155.59475			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.49061	157.49061	157.47079	157.47079			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.82669	157.82669	157.80686	157.80686			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		114.79404	114.79404	114.44274	114.44274			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		116.10375	116.10375	115.74874	115.74874			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		116.30364	116.30364	115.94474	115.94474			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		117.74595	117.74595	117.38277	117.38277			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		108.33467	108.33467	108.19051	108.19051			0.00	0.00	0	9,522.0
I2033		On 03/02/2022	Bond Future		109.57058	109.57058	109.42522	109.42522			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			109.61159		109.61159		109.46478	109.46478			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.97088		110.97088		110.82242	110.82242			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			121.73497		121.73497		121.37825	121.37825			0.00	0.00	0	5,979.0
I2038	On 03/02/2022	Bond Future			121.34189		121.34189		120.98173	120.98173			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.80489		122.80489		122.44056	122.44056			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			122.50882		122.50882		122.14022	122.14022			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			108.48109		108.48109		108.44383	108.44383			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			109.71864		109.71864		109.68141	109.68141			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			109.15656		109.15656		109.11897	109.11897			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			110.51035		110.51035		110.47262	110.47262			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			112.02683		112.02683		111.78109	111.78109			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			111.32391		111.32391		111.07578	111.07578			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			112.66599		112.66599		112.41525	112.41525			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			112.04377		112.04377		111.78996	111.78996			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			297.38400		297.38400		296.73500	296.73500			0.00	0.00	0	511.0
IGOV	On 03/02/2022	Index Future			300.77500		300.77500		300.12100	300.12100			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			304.39800		304.39800		303.73900	303.73900			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			308.13300		308.13300		307.46700	307.46700			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.69500		96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.73000		96.27000		3.74000	96.26000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.89500		96.10500		3.90500	96.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.96000		96.04000		3.96000	96.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.18000		95.82000		4.17000	95.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.23500		95.76500		4.22500	95.77500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.78000		95.22000		4.75000	95.25000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.96500		95.03500		4.92500	95.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.57000		94.43000		5.51000	94.49000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.73000		94.27000		5.66500	94.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.20500		93.79500		6.12500	93.87500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.39500		93.60500		6.30500	93.69500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.79743		115.24950		7.69737	115.69490		5.31	0.00	0.00	0	64,450.0
R186	On 04/11/2021	Bond Future	7.77	Put	775.41000		0.77541		597.29000	0.59729	775.410	5.32	0.52	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	10.77000		0.01077		8.11000	0.00811	10.770	5.93	0.02	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			8.01263		111.25463		7.90576	111.70538		5.59	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.23571		112.56967		8.12125	113.02605		5.32	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	152.45000		0.15245		198.15000	0.19815	152.450	4.94	0.08	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	451.90000		0.45190		555.90000	0.55590	451.900	5.01	0.19	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	650.79000		0.65079		784.24000	0.78424	650.790	5.11	0.25	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,196.72000		1.19672		1,393.83000	1.39383	1,196.720	5.28	0.39	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,229.34000		1.22934		1,084.28000	1.08428	1,229.340	5.64	0.36	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.47965		108.60604		8.35666	109.06864		5.25	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			327.96135		327.96135		327.87725	327.87725			0.00	5,903,304.30	18	1,292.0
R197	On 03/02/2022	Bond Future			323.46714		323.46714		323.38316	323.38316			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			327.36669		327.36669		327.28261	327.28261			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			323.04136		323.04136		322.95671	322.95671			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			241.27407		241.27407		240.37839	240.37839			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			239.65240		239.65240		238.74720	238.74720			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.54115		242.54115		241.62572	241.62572			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			241.09508		241.09508		240.16873	240.16873			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			5.21470		104.64949		5.20055	104.66757		1.12	0.00	0.00	0	14,079.0
R2023	On 03/02/2022	Bond Future			5.40351		105.81753		5.38545	105.83616		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.59844		103.15757		5.57424	103.17672		0.84	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.92486		104.37971		5.88909	104.39944		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			9.46724		93.91634		9.30179	94.80301		8.81	0.00	734,425,778.80	7,820	99,173.0
R2030	On 04/11/2021	Bond Future	8.27	Call	1.18000		0.00118		6.53000	0.00653	1.180	8.08	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	44.27000		0.04427		126.87000	0.12687	44.270	8.34	0.05	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	50.22000		0.05022		140.44000	0.14044	50.220	8.36	0.05	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	411.68000		0.41168		763.46000	0.76346	411.680	8.77	0.28	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,660.91000		1.66091		1,164.44000	1.16444	1,660.910	8.81	0.68	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,320.31000		1.32031		901.14000	0.90114	1,320.310	8.90	0.60	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	2,537.81000		2.53781		3,319.75000	3.31975	2,537.810	9.55	0.81	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.64000		0.00064		0.40000	0.00040	0.640	10.91	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.20000		0.00020		0.12000	0.00012	0.200	10.91	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.68406		90.96069		9.51072	91.85757		9.02	0.00	0.00	0	610.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	119.04000	0.11904		198.36000	0.19836	119.040	8.27	0.06	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	409.48000	0.40948		606.67000	0.60667	409.480	8.52	0.17	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,883.84000	2.88384		2,371.17000	2.37117	2,883.840	8.92	0.63	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,702.84000	1.70284		2,185.11000	2.18511	1,702.840	9.09	0.47	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,695.74000	1.69574		1,348.15000	1.34815	1,695.740	9.23	0.45	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	388.94000	0.38894		294.89000	0.29489	388.940	10.54	0.14	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.90649	92.03628		9.72478	92.94398		8.50	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	57.09000	0.05709		90.17000	0.09017	57.090	8.00	0.03	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	138.36000	0.13836		207.31000	0.20731	138.360	7.94	0.06	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	262.48000	0.26248		377.72000	0.37772	262.480	7.89	0.10	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	485.34000	0.48534		669.41000	0.66941	485.340	7.89	0.17	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	565.21000	0.56521		770.10000	0.77010	565.210	7.95	0.19	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,023.29000	4.02329		3,454.84000	3.45484	4,023.290	8.26	0.67	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,310.49000	2.31049		1,924.98000	1.92498	2,310.490	8.63	0.47	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,806.67000	1.80667		1,489.75000	1.48975	1,806.670	8.84	0.39	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	786.05000	0.78605		634.25000	0.63425	786.050	9.78	0.20	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			10.14722	89.10306		9.95624	90.02236		8.46	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	238.89000	0.23889		333.51000	0.33351	238.890	7.81	0.08	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	751.90000	0.75190		978.89000	0.97889	751.900	7.85	0.21	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,441.83000	1.44183		1,204.55000	1.20455	1,441.830	9.26	0.29	0.00	0	800.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.14228	88.90634		9.96693	89.93359		10.01	0.00	0.00	0	125,821.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	20.11000	0.02011		73.76000	0.07376	20.110	9.15	0.02	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	356.26000	0.35626		720.34000	0.72034	356.260	9.81	0.24	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.43	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.35926	89.89868		10.17631	90.93766		9.85	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	58.92000	0.05892		110.81000	0.11081	58.920	8.64	0.03	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	115.95000	0.11595		205.70000	0.20570	115.950	8.56	0.06	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	430.26000	0.43026		661.75000	0.66175	430.260	8.99	0.18	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	442.16000	0.44216		677.92000	0.67792	442.160	9.01	0.18	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	491.87000	0.49187		744.95000	0.74495	491.870	9.07	0.19	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	4,561.56000	4.56156		3,797.92000	3.79792	4,561.560	9.14	0.79	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,947.98000	3.94798		3,249.11000	3.24911	3,947.980	9.34	0.73	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	943.06000	0.94306		1,325.98000	1.32598	943.060	9.46	0.31	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,582.98000	3.58298		2,926.92000	2.92692	3,582.980	9.46	0.69	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,717.41000	2.71741		2,175.71000	2.17571	2,717.410	9.74	0.59	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,089.62000	2.08962		1,644.05000	1.64405	2,089.620	9.95	0.49	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,832.95000	1.83295		1,430.60000	1.43060	1,832.950	10.05	0.45	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,648.60000	1.64860		1,279.17000	1.27917	1,648.600	10.14	0.42	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,406.94000	1.40694		1,083.49000	1.08349	1,406.940	10.31	0.37	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,388.27000	1.38827		1,068.47000	1.06847	1,388.270	10.32	0.37	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	1,006.91000	1.00691		765.52000	0.76552	1,006.910	10.69	0.28	0.00	0	900.0	

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	10.95	Put	941.44000		0.94144	714.22000	0.71422	941.440	10.77	0.27	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	737.64000		0.73764	555.78000	0.55578	737.640	11.06	0.22	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.57817		86.81454	10.38715	87.86614		9.77	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	556.72000		0.55672	786.08000	0.78608	556.720	8.80	0.18	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,587.91000		1.58791	2,036.82000	2.03682	1,587.910	9.49	0.38	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,422.56000		1.42256	1,143.98000	1.14398	1,422.560	10.52	0.31	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.80701		87.82083	10.60743	88.88559		9.47	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	239.98000		0.23998	344.13000	0.34413	239.980	8.56	0.08	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	805.77000		0.80577	1,067.43000	1.06743	805.770	8.67	0.21	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,578.25000		1.57825	1,304.75000	1.30475	1,578.250	10.28	0.29	0.00	0	800.0	
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			10.69804		88.90606	10.49232	90.22813		11.08	0.00	0.00	0	79,859.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	104.35000		0.10435	313.47000	0.31347	104.350	10.49	0.08	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	110.68000		0.11068	327.95000	0.32795	110.680	10.51	0.09	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	201.32000		0.20132	518.70000	0.51870	201.320	10.71	0.14	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	233.35000		0.23335	580.91000	0.58091	233.350	10.76	0.16	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,504.58000		1.50458	912.11000	0.91211	1,504.580	11.23	0.58	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	934.69000		0.93469	1,686.68000	1.68668	934.690	11.26	0.44	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	394.69000		0.39469	210.94000	0.21094	394.690	12.13	0.22	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	269.29000		0.26929	141.11000	0.14111	269.290	12.38	0.16	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	35.77000		0.03577	17.72000	0.01772	35.770	13.28	0.03	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000		0.00000	0.00000	0.00000	0.000	14.15	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.91731		89.89843	10.70287	91.23557		10.94	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	135.75000		0.13575	258.76000	0.25876	135.750	9.53	0.06	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	276.41000		0.27641	483.11000	0.48311	276.410	9.78	0.11	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	466.90000		0.46690	763.06000	0.76306	466.900	10.06	0.17	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	666.97000		0.66697	1,041.24000	1.04124	666.970	10.27	0.22	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	699.52000		0.69952	1,085.40000	1.08540	699.520	10.31	0.23	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	4,507.76000		4.50776	3,603.57000	3.60357	4,507.760	10.42	0.74	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	857.65000		0.85765	1,296.57000	1.29657	857.650	10.44	0.27	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	3,351.41000		3.35141	2,609.95000	2.60995	3,351.410	10.78	0.62	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,198.70000		3.19870	2,481.20000	2.48120	3,198.700	10.83	0.60	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,997.63000		1.99763	1,495.30000	1.49530	1,997.630	11.27	0.44	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,947.95000		1.94795	1,455.92000	1.45592	1,947.950	11.30	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,805.52000		1.80552	1,343.58000	1.34358	1,805.520	11.40	0.41	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,451.86000		1.45186	1,068.19000	1.06819	1,451.860	11.68	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	1,362.54000		1.36254	999.74000	0.99974	1,362.540	11.77	0.33	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,262.32000		1.26232	923.32000	0.92332	1,262.320	11.88	0.31	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	815.76000		0.81576	588.07000	0.58807	815.760	12.51	0.21	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	668.76000		0.66876	479.28000	0.47928	668.760	12.76	0.18	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.13018		86.48292	10.90687	87.83613		10.91	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			11.35493		87.48298	11.12202	88.85302		10.57	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 04/08/2022	Bond Future	9.84	Call	479.03000	0.47903		693.15000	0.69315	479.030	9.64	0.13	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,877.44000	5.87744		4,998.65000	4.99865	5,877.440	10.06	0.68	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	4,064.16000	4.06416		3,380.74000	3.38074	4,064.160	10.48	0.54	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			10.89946	84.66515		10.70387	85.92473		11.57	0.00	2,624,619.65	31	120,810.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	3,831.16000	3.83116		4,999.73000	4.99973	3,831.160	13.09	0.88	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	8.39000	0.00839		4.37000	0.00437	8.390	14.45	0.01	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			11.10777	81.35605		10.90418	82.62995		12.01	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			11.31799	82.31823		11.10610	83.60749		11.44	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.54188	79.01630		11.32092	80.32145		11.69	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	535.77000	0.53577		757.39000	0.75739	535.770	10.69	0.14	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	5,580.08000	5.58008		4,769.38000	4.76938	5,580.080	11.14	0.66	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,727.43000	3.72743		3,115.09000	3.11509	3,727.430	11.62	0.51	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			11.07840	86.30823		10.86753	87.75359		12.02	0.00	0.00	0	81,537.0	
R2040	On 03/02/2022	Bond Future			11.28377	82.76717		11.06419	84.22898		12.51	0.00	206,917,925.00	2,500	2,500.0	
R2040	On 05/05/2022	Bond Future			11.49060	83.74616		11.26201	85.22550		11.90	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	167.37000	0.16737		282.23000	0.28223	167.370	10.78	0.06	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	814.98000	0.81498		1,190.53000	1.19053	814.980	11.10	0.21	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	764.30000	0.76430		585.10000	0.58510	764.300	14.99	0.15	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.71072	80.20987		11.47225	81.70740		12.17	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			11.08972	83.19033		10.88889	84.59102		12.50	0.00	0.00	0	62,280.0	
R2044	On 03/02/2022	Bond Future			11.28460	79.73956		11.07548	81.15623		13.01	0.00	0.00	0	0.0	
R2044	On 05/05/2022	Bond Future			11.48046	80.68274		11.26278	82.11639		12.37	0.00	0.00	0	0.0	
R2044	On 04/08/2022	Bond Future			11.68854	77.23627		11.46147	78.68748		12.65	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			11.01805	82.30456		10.81205	83.78795		12.84	0.00	0.00	0	168,326.0	
R2048	On 04/11/2021	Bond Future	10.20	Call	23.09000	0.02309		100.96000	0.10096	23.090	12.19	0.02	0.00	0	1,050.0	
R2048	On 04/11/2021	Bond Future	10.80	Call	618.17000	0.61817		1,277.10000	1.27710	618.170	12.94	0.31	0.00	0	1,050.0	
R2048	On 03/02/2022	Bond Future			11.20878	83.22320		10.99413	84.72342		12.67	0.00	0.00	0	0.0	
R2048	On 03/02/2022	Bond Future	10.00	Call	139.15000	0.13915		270.05000	0.27005	139.150	11.38	0.06	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,015.98000	1.01598		1,539.42000	1.53942	1,015.980	12.30	0.29	0.00	0	1,300.0	
R2048	On 05/05/2022	Bond Future			11.39275	79.79194		11.16936	81.31016		12.71	0.00	0.00	0	0.0	
R2048	On 04/08/2022	Bond Future			11.58574	80.71377		11.35290	82.25054		12.31	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			10.66325	68.56707		10.46264	69.69014		12.26	0.00	0.00	0	34,323.0	

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	9.50	Call	1.01000		0.00101		7.74000	0.00774	1.010	11.09	0.00	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,866.31000		3.86631		2,865.96000	2.86596	3,866.310	11.41	0.95	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	2,555.75000		2.55575		1,741.48000	1.74148	2,555.750	11.89	0.83	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,506.26000		1.50626		936.52000	0.93652	1,506.260	12.26	0.64	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	8.15000		0.00815		4.04000	0.00404	8.150	15.15	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.85378		69.33241		10.64567	70.46820		12.14	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.04431		67.01043		10.82834	68.15988		12.10	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.24113		67.78563		11.01691	68.94921		11.77	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 04/11/2021	Bond Future			212.87758		212.87758		212.68712	212.68712			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			215.30621		215.30621		215.11430	215.11430			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			215.04422		215.04422		214.85065	214.85065			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			217.71124		217.71124		217.51547	217.51547			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			175.44796		175.44796		175.38554	175.38554			0.00	0.00	0	4,605.0
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			9.84169		84.26837		9.66627	85.20857		9.73	0.00	0.00	0	10,441.0
R213	On 03/02/2022	Bond Future			10.05701		85.20894		9.87384	86.15990		9.52	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	67.20000		0.06720		122.62000	0.12262	67.200	8.54	0.04	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	109.04000		0.10904		190.84000	0.19084	109.040	8.50	0.06	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	292.76000		0.29276		464.46000	0.46446	292.760	8.62	0.14	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	355.86000		0.35586		552.40000	0.55240	355.860	8.70	0.16	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,339.73000		3.33973		2,731.54000	2.73154	3,339.730	9.12	0.70	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,724.62000		2.72462		2,194.81000	2.19481	2,724.620	9.32	0.62	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,024.88000		2.02488		1,597.12000	1.59712	2,024.880	9.52	0.51	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,662.23000		1.66223		1,294.67000	1.29467	1,662.230	9.65	0.45	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,618.02000		1.61802		1,258.18000	1.25818	1,618.020	9.67	0.44	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,450.03000		1.45003		1,120.23000	1.12023	1,450.030	9.74	0.41	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	899.08000		0.89908		680.32000	0.68032	899.080	10.21	0.28	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	816.15000		0.81615		615.56000	0.61556	816.150	10.31	0.26	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.26712		82.68395		10.07596	83.64638		9.39	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.49040		83.64370		10.29056	84.61828		9.09	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

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
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	11.05868	65.17321	10.85291	66.34120		13.08	0.00	0.00	0	17,781.0
R214		On 03/02/2022	Bond Future	11.25085	65.90064	11.03704	67.08188		12.93	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.43625	63.39983	11.21432	64.59530		12.94	0.00	0.00	0	0.0
R214		On 04/08/2022	Bond Future	11.63035	64.13206	11.39969	65.34220		12.57	0.00	0.00	0	0.0
R214		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											949,871,627.75	10,369	1 151 440.0
Grand Total:											949,871,627.75	10,369	1 151 440.0