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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2021

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		795.74000	795.74000		796.91100	796.91100			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		804.61800	804.61800		805.80500	805.80500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		814.07500	814.07500		815.27800	815.27800			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		823.84400	823.84400		825.06300	825.06300			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		896.22500	896.22500		894.81000	894.81000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		906.22400	906.22400		904.79600	904.79600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		916.87500	916.87500		915.43300	915.43300			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		927.87800	927.87800		926.42000	926.42000			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		793.26200	793.26200		790.26500	790.26500			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		802.11200	802.11200		799.08500	799.08500			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		811.54000	811.54000		808.47900	808.47900			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	821.27800		821.27800		818.18200	818.18200			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	11.63083		74.90586		11.73561	74.37051			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.88988		75.76015		11.99912	75.21945			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.14807		72.89195		12.26196	72.34539			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.41832		73.74568		12.53728	73.19256			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	12.12592		73.12833		12.24064	72.47023			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.36335		73.96255		12.48304	73.29781			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.60865		70.59174		12.73379	69.91961			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.85826		71.41708		12.98911	70.73699			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	783.28800		783.28800		780.51600	780.51600			0.00	0.00	0	993.0
GOVI	On 03/02/2022	GOVI	792.02700		792.02700		789.22700	789.22700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	801.33600		801.33600		798.50500	798.50500			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	810.95200		810.95200		808.08900	808.08900			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.67739		155.67739		155.54240	155.54240			0.00	0.00	0	5,487.0
I2025	On 03/02/2022	Bond Future	155.86894		155.86894		155.73413	155.73413			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.73907		157.73907		157.60389	157.60389			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	158.07229		158.07229		157.93608	157.93608			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	114.93633		114.93633		114.86804	114.86804			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	116.24717		116.24717		116.17936	116.17936			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.44211		116.44211		116.37440	116.37440			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.88212		117.88212		117.81401	117.81401			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	108.91100		108.91100		108.69337	108.69337			0.00	0.00	0	9,522.0
I2033	On 03/02/2022	Bond Future	110.15307		110.15307		109.93414	109.93414			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			110.19471		110.19471		109.97415	109.97415			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.55740		111.55740		111.33455	111.33455			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			121.50498		121.50498		121.77474	121.77474			0.00	0.00	0	5,979.0
I2038	On 03/02/2022	Bond Future			121.10878		121.10878		121.38307	121.38307			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.56195		122.56195		122.84054	122.84054			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			122.25822		122.25822		122.54066	122.54066			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			108.99639		108.99639		109.43832	109.43832			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			110.23955		110.23955		110.68763	110.68763			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			109.67718		109.67718		110.13148	110.13148			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			111.03364		111.03364		111.49406	111.49406			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			113.01396		113.01396		112.68888	112.68888			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			112.32192		112.32192		111.99431	111.99431			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			113.66949		113.66949		113.33898	113.33898			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			113.05536		113.05536		112.72129	112.72129			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			298.08900		298.08900		298.20000	298.20000			0.00	0.00	0	511.0
IGOV	On 03/02/2022	Index Future			301.48900		301.48900		301.60200	301.60200			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			305.10500		305.10500		305.22000	305.22000			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			308.83800		308.83800		308.95500	308.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.69500		96.30500		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.73000		96.27000		3.72000	96.28000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.99500		96.00500		3.89500	96.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.05000		95.95000		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.32000		95.68000		4.17000	95.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.37500		95.62500		4.22500	95.77500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.02000		94.98000		4.78000	95.22000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.19500		94.80500		4.95000	95.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.85000		94.15000		5.59000	94.41000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.00500		93.99500		5.73000	94.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.46500		93.53500		6.19500	93.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.65500		93.34500		6.37500	93.62500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.89548		114.81522		7.86188	114.96380		5.30	0.00	0.00	0	64,054.0
R186	On 04/11/2021	Bond Future	7.77	Put	1,000.57000		1.00057		922.93000	0.92293	1,000.570	5.31	0.62	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	16.16000		0.01616		14.35000	0.01435	16.160	5.95	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			8.11740		110.81498		8.08123	110.96651		5.63	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.34947		112.11845		8.31051	112.27272		5.37	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	130.02000		0.13002		128.75000	0.12875	130.020	5.05	0.07	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	353.46000		0.35346		394.72000	0.39472	353.460	4.95	0.16	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	522.99000		0.52299		575.88000	0.57588	522.990	5.05	0.22	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,009.45000		1.00945		1,082.08000	1.08208	1,009.450	5.23	0.35	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,361.13000		1.36113		1,336.02000	1.33602	1,361.130	5.55	0.40	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.60291		108.14492		8.56092	108.30173		5.32	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			328.55934		328.55934		328.30782	328.30782			0.00	0.00	0	1,292.0
R197	On 03/02/2022	Bond Future			324.07062		324.07062		323.81977	323.81977			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			327.95910		327.95910		327.70787	327.70787			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			323.62806		323.62806		323.37510	323.37510			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			242.17795		242.17795		241.93600	241.93600			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			240.56540		240.56540		240.32333	240.32333			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			243.45167		243.45167		243.20867	243.20867			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			242.00768		242.00768		241.76242	241.76242			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			5.25563		104.59723		5.21377	104.65068		1.12	0.00	208,148,487.70	1,990	13,734.0
R2023	On 03/02/2022	Bond Future			5.45522		105.76423		5.40165	105.81945		0.98	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.67406		103.09776		5.60234	103.15448		0.83	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.04249		104.31487		5.93648	104.37330		0.64	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			9.55444		93.45340		9.57688	93.33475		8.87	0.00	0.00	0	99,173.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.39000		0.00039		0.37000	0.00037	0.390	8.13	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	20.45000		0.02045		20.91000	0.02091	20.450	8.26	0.03	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	23.45000		0.02345		24.10000	0.02410	23.450	8.27	0.03	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	261.62000		0.26162		260.23000	0.26023	261.620	8.61	0.21	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,954.50000		1.95450		2,068.50000	2.06850	1,954.500	8.67	0.76	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,570.32000		1.57032		1,679.46000	1.67946	1,570.320	8.75	0.68	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	2,126.58000		2.12658		2,069.51000	2.06951	2,126.580	9.30	0.78	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.65000		0.00065		1.06000	0.00106	0.650	10.79	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.24000		0.00024		0.33000	0.00033	0.240	10.95	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.77548		90.49220		9.79878	90.37329		9.10	0.00	518,067,845.00	5,725	6,625.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	95.66000	0.09566		84.30000	0.08430	95.660	8.40	0.05	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	309.63000	0.30963		312.73000	0.31273	309.630	8.38	0.14	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,154.18000	3.15418		3,262.85000	3.26285	3,154.180	8.80	0.67	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,455.10000	1.45510		1,430.86000	1.43086	1,455.100	9.00	0.43	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,876.47000	1.87647		1,965.73000	1.96573	1,876.470	9.12	0.49	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	423.05000	0.42305		469.91000	0.46991	423.050	10.35	0.15	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			10.00338	91.55701		10.02766	91.43742		8.59	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	46.49000	0.04649		42.04000	0.04204	46.490	8.07	0.02	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	117.39000	0.11739		105.29000	0.10529	117.390	8.05	0.05	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	225.03000	0.22503		204.90000	0.20490	225.030	8.00	0.09	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	412.94000	0.41294		389.33000	0.38933	412.940	7.95	0.15	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	472.01000	0.47201		457.09000	0.45709	472.010	7.94	0.17	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,320.79000	4.32079		4,432.28000	4.43228	4,320.790	8.17	0.71	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,514.37000	2.51437		2,599.71000	2.59971	2,514.370	8.56	0.50	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,957.17000	1.95717		2,048.45000	2.04845	1,957.170	8.72	0.42	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	840.08000	0.84008		907.40000	0.90740	840.080	9.60	0.21	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.24974	88.61451		10.27517	88.49385		8.56	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	207.09000	0.20709		190.33000	0.19033	207.090	7.89	0.07	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	658.42000	0.65842		626.97000	0.62697	658.420	7.91	0.19	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,543.31000	1.54331		1,623.60000	1.62360	1,543.310	9.13	0.31	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			10.22933	88.40230		10.26188	88.21482		10.04	0.00	209,867,060.20	2,374	124,571.0
R2032	On 04/11/2021	Bond Future	9.33	Call	7.65000	0.00765		7.74000	0.00774	7.650	9.01	0.01	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	203.77000	0.20377		206.90000	0.20690	203.770	9.42	0.17	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	12.48	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.45015	89.38863		10.48394	89.20004		10.00	0.00	2,055,938.49	23	1,373.0
R2032	On 03/02/2022	Bond Future	8.91	Call	47.80000	0.04780		37.95000	0.03795	47.800	8.84	0.03	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	94.72000	0.09472		77.48000	0.07748	94.720	8.76	0.05	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	309.43000	0.30943		316.62000	0.31662	309.430	8.74	0.14	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	319.08000	0.31908		326.08000	0.32608	319.080	8.75	0.14	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	359.45000	0.35945		365.81000	0.36581	359.450	8.81	0.16	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	4,927.28000	4.92728		5,121.15000	5.12115	4,927.280	8.89	0.83	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	4,280.44000	4.28044		4,468.62000	4.46862	4,280.440	9.11	0.77	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	744.98000	0.74498		738.47000	0.73847	744.980	9.25	0.27	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	3,894.95000	3.89495		4,077.03000	4.07703	3,894.950	9.25	0.73	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,982.46000	2.98246		3,137.51000	3.13751	2,982.460	9.60	0.63	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,313.68000	2.31368		2,444.23000	2.44423	2,313.680	9.85	0.53	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	2,034.67000	2.03467		2,157.15000	2.15715	2,034.670	9.95	0.49	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,830.98000	1.83098		1,949.14000	1.94914	1,830.980	10.03	0.45	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	1,556.85000	1.55685		1,673.68000	1.67368	1,556.850	10.16	0.40	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,535.52000	1.53552		1,652.30000	1.65230	1,535.520	10.17	0.40	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	1,104.13000	1.10413		1,211.31000	1.21131	1,104.130	10.48	0.31	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	1,030.38000		1.03038	1,134.78000	1.13478	1,030.380	10.55	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	805.07000		0.80507	895.03000	0.89503	805.070	10.83	0.24	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.67398		86.29350	10.70913	86.10341		9.89	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	462.05000		0.46205	435.75000	0.43575	462.050	8.80	0.16	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,350.06000		1.35006	1,328.88000	1.32888	1,350.060	9.33	0.34	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,528.64000		1.52864	1,646.93000	1.64693	1,528.640	10.32	0.33	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.90772		87.29022	10.94439	87.09812		9.56	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	201.78000		0.20178	186.38000	0.18638	201.780	8.60	0.07	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	701.84000		0.70184	660.04000	0.66004	701.840	8.71	0.19	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,678.86000		1.67886	1,794.51000	1.79451	1,678.860	10.10	0.31	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			10.70391		88.86875	10.79728	88.27844		11.07	0.00	547,342,631.25	6,159	79,909.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	77.78000		0.07778	56.54000	0.05654	77.780	10.19	0.07	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	82.55000		0.08255	60.41000	0.06041	82.550	10.20	0.07	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	152.46000		0.15246	118.42000	0.11842	152.460	10.26	0.12	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	178.77000		0.17877	139.84000	0.13984	178.770	10.29	0.14	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,453.80000		1.45380	1,876.61000	1.87661	1,453.800	10.87	0.59	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	845.00000		0.84500	668.03000	0.66803	845.000	10.89	0.43	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	335.92000		0.33592	532.71000	0.53271	335.920	11.62	0.20	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	221.26000		0.22126	369.14000	0.36914	221.260	11.88	0.14	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	26.80000		0.02680	51.94000	0.05194	26.800	13.04	0.02	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	14.19	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.92350		89.86027	11.02068	89.26439		11.06	0.00	643,309,672.93	7,159	7,159.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	141.50000		0.14150	97.75000	0.09775	141.500	9.74	0.07	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	251.48000		0.25148	207.75000	0.20775	251.480	9.64	0.11	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	413.20000		0.41320	362.93000	0.36293	413.200	9.77	0.16	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	603.27000		0.60327	530.54000	0.53054	603.270	9.99	0.21	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	634.49000		0.63449	558.15000	0.55815	634.490	10.03	0.22	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	4,476.87000		4.47687	4,980.14000	4.98014	4,476.870	10.15	0.75	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	788.27000		0.78827	693.39000	0.69339	788.270	10.17	0.26	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	3,316.70000		3.31670	3,750.48000	3.75048	3,316.700	10.57	0.63	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,165.20000		3.16520	3,586.60000	3.58660	3,165.200	10.63	0.61	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,960.67000		1.96067	2,280.72000	2.28072	1,960.670	11.10	0.44	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,909.18000		1.90918	2,225.79000	2.22579	1,909.180	11.12	0.43	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,761.35000		1.76135	2,067.91000	2.06791	1,761.350	11.19	0.41	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,396.17000		1.39617	1,673.28000	1.67328	1,396.170	11.41	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	1,305.20000		1.30520	1,572.82000	1.57282	1,305.200	11.49	0.33	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,203.37000		1.20337	1,459.78000	1.45978	1,203.370	11.59	0.30	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	762.10000		0.76210	951.79000	0.95179	762.100	12.20	0.21	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	623.87000		0.62387	783.14000	0.78314	623.870	12.48	0.17	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.13746		86.43932	11.23856	85.83716		11.00	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			11.36305		87.43579	11.46847	86.82660		10.62	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	467.18000		0.46718		397.53000	0.39753	467.180	9.63	0.13	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,842.43000		5.84243		6,331.05000	6.33105	5,842.430	9.86	0.69	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	4,030.09000		4.03009		4,425.71000	4.42571	4,030.090	10.32	0.55	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			10.90069		84.65732		10.99876	84.03649		11.54	0.00	0.00	0	120,810.0
R2037	On 04/11/2021	Bond Future	11.49	Call	3,777.83000		3.77783		3,279.08000	3.27908	3,777.830	12.52	0.90	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	5.19000		0.00519		12.47000	0.01247	5.190	14.13	0.00	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.10912		81.34770		11.21107	80.72089		12.14	0.00	113,886,780.00	1,400	1,400.0
R2037	On 05/05/2022	Bond Future			11.32017		82.30513		11.42619	81.67161		11.50	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.54465		79.00014		11.65520	78.35922		11.73	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	527.81000		0.52781		446.09000	0.44609	527.810	10.69	0.14	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,519.22000		5.51922		6,020.94000	6.02094	5,519.220	10.90	0.67	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,670.57000		3.67057		4,069.22000	4.06922	3,670.570	11.43	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			11.05444		86.47050		11.16760	85.70847		11.97	0.00	0.00	0	81,558.0
R2040	On 03/02/2022	Bond Future			11.25887		82.93091		11.37659	82.16133		12.63	0.00	0.00	0	2,500.0
R2040	On 05/05/2022	Bond Future			11.46543		83.90699		11.58791	83.12908		11.95	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	180.79000		0.18079		132.78000	0.13278	180.790	10.88	0.06	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	783.64000		0.78364		688.00000	0.68800	783.640	10.80	0.21	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	677.89000		0.67789		854.09000	0.85409	677.890	14.62	0.14	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.68493		80.36972		11.81271	79.58268		12.19	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			11.07126		83.31741		11.17903	82.58024		12.42	0.00	15,830,307.90	190	62,280.0
R2044	On 03/02/2022	Bond Future			11.26542		79.86776		11.37754	79.12326		13.10	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.46121		80.80777		11.57786	80.05523		12.39	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.66890		77.36000		11.79060	76.59866		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			11.00991		82.36228		11.11249	81.64015		12.75	0.00	0.00	0	168,101.0
R2048	On 04/11/2021	Bond Future	10.20	Call	19.87000		0.01987		10.68000	0.01068	19.870	12.21	0.02	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	561.59000		0.56159		417.90000	0.41790	561.590	12.47	0.31	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.20035		83.28119		11.30715	82.55194		12.73	0.00	120,757,725.50	1,450	3,950.0
R2048	On 03/02/2022	Bond Future	10.00	Call	153.52000		0.15352		101.04000	0.10104	153.520	11.66	0.06	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	259.25000		0.25925		207.37000	0.20737	259.250	11.48	0.10	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	458.56000		0.45856		383.79000	0.38379	458.560	11.62	0.16	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	965.97000		0.96597		829.35000	0.82935	965.970	11.99	0.28	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,457.75000		1.45775		1,258.82000	1.25882	1,457.750	12.27	0.37	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	1,750.24000		1.75024		1,514.79000	1.51479	1,750.240	12.42	0.42	0.00	0	100.0
R2048	On 05/05/2022	Bond Future			11.38466		79.84603		11.49577	79.10886		12.71	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
R2048	On 04/08/2022	Bond Future			11.57774	80.76569		11.69359	80.01986		12.27	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			10.66016	68.58417		10.76260	68.02050		12.25	0.00	246,834,427.83	3,599	34,323.0
R209	On 04/11/2021	Bond Future	9.50	Call	0.79000	0.00079		0.33000	0.00033	0.790	11.21	0.00	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,839.20000	3.83920		4,387.36000	4.38736	3,839.200	11.25	0.95	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	2,498.14000	2.49814		3,016.43000	3.01643	2,498.140	11.38	0.85	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,437.16000	1.43716		1,863.65000	1.86365	1,437.160	11.87	0.64	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	5.09000	0.00509		12.23000	0.01223	5.090	14.85	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.85063	69.34940		10.95679	68.78013		12.28	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.04177	67.02379		11.15185	66.44841		12.19	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.23897	67.79670		11.35324	67.21459		11.81	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			213.24650	213.24650		213.19160	213.19160			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			215.67844	215.67844		215.62531	215.62531			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			215.40858	215.40858		215.35640	215.35640			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			218.07247	218.07247		218.02054	218.02054			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			175.62160	175.62160		175.50218	175.50218			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			9.92377	83.83312		9.95120	83.68833		9.79	0.00	19,365,450.72	231	10,061.0
R213	On 03/02/2022	Bond Future			10.14279	84.76843		10.17124	84.62301		9.65	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	55.32000	0.05532		45.75000	0.04575	55.320	8.73	0.03	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	90.16000	0.09016		76.06000	0.07606	90.160	8.68	0.05	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	225.36000	0.22536		216.79000	0.21679	225.360	8.57	0.11	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	266.81000	0.26681		267.14000	0.26714	266.810	8.55	0.13	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,615.19000	3.61519		3,756.80000	3.75680	3,615.190	8.94	0.74	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,964.45000	2.96445		3,095.62000	3.09562	2,964.450	9.16	0.66	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,228.98000	2.22898		2,333.11000	2.33311	2,228.980	9.44	0.55	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,835.88000	1.83588		1,931.86000	1.93186	1,835.880	9.57	0.49	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,787.72000	1.78772		1,882.63000	1.88263	1,787.720	9.58	0.48	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,604.49000	1.60449		1,694.84000	1.69484	1,604.490	9.65	0.44	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	981.36000	0.98136		1,067.56000	1.06756	981.360	10.01	0.31	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	888.56000	0.88856		971.68000	0.97168	888.560	10.10	0.28	0.00	0	220.0

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	On 05/05/2022	Bond Future	10.35758	82.23355		10.38714	82.08707		9.53	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future	10.58559	83.18473		10.61642	83.03680		9.21	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	11.04035	65.27591		11.15301	64.64881		13.01	0.00	0.00	0	17,781.0
R214	On 03/02/2022	Bond Future	11.23185	66.00421		11.34882	65.37083		13.03	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.41721	63.50099		11.53856	62.86069		12.98	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.61099	64.23221		11.73712	63.58440		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 :											2,645,466,327.52	30,300	1 170 812.0
Grand Total:											2,645,466,327.52	30,300	1 170 812.0