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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2021

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
<b>Derivatives</b>														
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		810.35300	810.35300		810.12400	810.12400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		819.53200	819.53200		819.30300	819.30300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		829.15200	829.15200		828.92200	828.92200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		839.11200	839.11200		838.88000	838.88000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		933.47300	933.47300		933.60500	933.60500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		944.04600	944.04600		944.18300	944.18300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		955.12700	955.12700		955.26800	955.26800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		966.60100	966.60100		966.74400	966.74400			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		821.85100	821.85100		823.38900	823.38900			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		831.16000	831.16000		832.71800	832.71800			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		840.91600	840.91600		842.49400	842.49400			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		851.01800	851.01800	852.61600	852.61600			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		11.11439	77.62595	11.07679	77.82940			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.34861	78.52425	11.30925	78.73090			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.58378	75.68786	11.54266	75.89746			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		11.82890	76.57744	11.78592	76.79003			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		11.60577	76.24216	11.56140	76.51801			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		11.81845	77.12511	11.77210	77.40484			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.03943	73.79109	11.99097	74.07466			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.26341	74.65705	12.21280	74.94439			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		811.53000	811.53000	812.96300	812.96300			0.00	0.00	0	986.0
GOVI		On 03/02/2022	GOVI		820.72200	820.72200	822.17400	822.17400			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		830.35600	830.35600	831.82600	831.82600			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		840.33100	840.33100	841.82000	841.82000			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.22033	155.22033	155.13317	155.13317			0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.43523	155.43523	155.34844	155.34844			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.29745	157.29745	157.21050	157.21050			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.62882	157.62882	157.54141	157.54141			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		114.28848	114.28848	114.11272	114.11272			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.61118	115.61118	115.43432	115.43432			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.79860	115.79860	115.62036	115.62036			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		117.23187	117.23187	117.05177	117.05177			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		108.25524	108.25524	108.17804	108.17804			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		109.50800	109.50800	109.43091	109.43091			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	Options Inter
I2033	On 05/05/2022	Bond Future			109.54207		109.54207		109.46470	109.46470			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.89781		110.89781		110.81982	110.81982			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			120.94872		120.94872		120.76356	120.76356			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			120.56940		120.56940		120.38313	120.38313			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.01404		122.01404		121.82613	121.82613			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.70699		121.70699		121.51725	121.51725			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			108.04910		108.04910		108.11516	108.11516			0.00	0.00	0	17,210.0
I2046	On 03/02/2022	Bond Future			109.29950		109.29950		109.36737	109.36737			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.72731		108.72731		108.79656	108.79656			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			110.07328		110.07328		110.14376	110.14376			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			111.38019		111.38019		110.52969	110.52969			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			110.69166		110.69166		109.83221	109.83221			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			112.01804		112.01804		111.14881	111.14881			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			111.38705		111.38705		110.50758	110.50758			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			296.36400		296.36400		296.00000	296.00000			0.00	0.00	0	475.0
IGOV	On 03/02/2022	Index Future			299.79400		299.79400		299.42700	299.42700			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			303.38500		303.38500		303.01400	303.01400			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			307.10000		307.10000		306.72500	306.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future			3.67500		96.32500		3.68500	96.31500			0.00	0.00	0	30,000.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.72500		96.27500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.75000		96.25000		3.73000	96.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.84500		96.15500		3.83500	96.16500			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			4.04000		95.96000		4.01000	95.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.07000		95.93000		4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.46500		95.53500		4.43500	95.56500			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.73000		95.27000		4.67000	95.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.02000		94.98000		4.96000	95.04000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.23500		94.76500		5.17500	94.82500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.51500		94.48500		5.45500	94.54500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.41905		116.94557		7.43038	116.89431		5.79	0.00	137,995,772.60	1,180	64,167.0
R186	On 04/11/2021	Bond Future	7.77	Put	524.29000		0.52429		546.89000	0.54689	524.290	5.89	0.29	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	35.38000		0.03538		38.56000	0.03856	35.380	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	7.60445	112.98873		7.61629	112.93795		5.59	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.80092	114.31607		7.81341	114.26542		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	1,051.12000	1.05112		1,037.68000	1.03768	1,051.120	5.12	0.34	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,165.02000	2.16502		2,142.13000	2.14213	2,165.020	5.35	0.53	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	865.58000	0.86558		882.32000	0.88232	865.580	5.78	0.26	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.01336	110.37315		8.02666	110.32225		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	326.50632	326.50632		326.51076	326.51076			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.06514	322.06514		322.07253	322.07253			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.92424	325.92424		325.93348	325.93348			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.58390	321.58390		321.59536	321.59536			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	240.50602	240.50602		240.45635	240.45635			0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	238.92350	238.92350		238.87535	238.87535			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	241.78596	241.78596		241.73850	241.73850			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	240.33028	240.33028		240.28380	240.28380			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	4.94473	104.99515		4.95432	104.98284		1.01	0.00	0.00	0	14,628.0
R2023	On	03/02/2022			Bond Future	5.04871	106.18443		5.05981	106.17292		0.95	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.14019	103.52126		5.15405	103.51023		0.83	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.25741	104.74907		5.27700	104.73819		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	8.89394	97.03609		8.89485	97.03104		9.69	0.00	16,981,315.75	175	99,824.0
R2030	On	04/11/2021	8.27	Call	Bond Future	348.71000	0.34871		355.31000	0.35531	348.710	9.10	0.18	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,180.35000	1.18035		1,190.00000	1.19000	1,180.350	9.52	0.43	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,229.29000	1.22929		1,238.96000	1.23896	1,229.290	9.53	0.44	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,562.76000	2.56276		2,570.63000	2.57063	2,562.760	9.84	0.67	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	651.55000	0.65155		663.13000	0.66313	651.550	9.99	0.26	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,588.68000	5.58868		5,589.94000	5.58994	5,588.680	10.67	0.90	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	5.49000	0.00549		5.93000	0.00593	5.490	11.92	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	2.83000	0.00283		3.09000	0.00309	2.830	11.92	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.08082	94.13132		9.08162	94.12702		9.49	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	853.02000	0.85302		857.73000	0.85773	853.020	9.08	0.26	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,743.50000	1.74350		1,748.94000	1.74894	1,743.500	9.40	0.43	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,719.04000	1.71904		1,728.13000	1.72813	1,719.040	9.75	0.39	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	4,023.98000	4.02398	4,028.04000	4.02804	4,023.980	10.01	0.69	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,042.38000	1.04238	1,050.13000	1.05013	1,042.380	10.22	0.26	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	286.46000	0.28646	290.40000	0.29040	286.460	11.49	0.09	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.27581	95.23739	9.27654	95.23360		8.99	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	355.50000	0.35550	357.64000	0.35764	355.500	8.40	0.11	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	669.34000	0.66934	672.25000	0.67225	669.340	8.38	0.19	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,090.11000	1.09011	1,093.58000	1.09358	1,090.110	8.52	0.28	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,702.80000	1.70280	1,706.64000	1.70664	1,702.800	8.74	0.37	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,871.01000	1.87101	1,874.89000	1.87489	1,871.010	8.78	0.40	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,627.42000	2.62742	2,634.88000	2.63488	2,627.420	9.05	0.46	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,522.49000	1.52249	1,528.97000	1.52897	1,522.490	9.53	0.31	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,212.03000	1.21203	1,217.96000	1.21796	1,212.030	9.78	0.25	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	569.26000	0.56926	573.37000	0.57337	569.260	10.69	0.13	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.48513	92.34238	9.48581	92.33898		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			9.55213	92.42849	9.55849	92.38954		11.25	0.00	0.00	0	126,484.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,120.49000	1.12049	1,118.30000	1.11830	1,120.490	11.07	0.38	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,747.04000	2.74704	2,734.52000	2.73452	2,747.040	11.65	0.66	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.24000	0.00024	0.28000	0.00028	0.240	14.02	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.74130	93.47574	9.74778	93.43722		10.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	682.89000	0.68289	680.34000	0.68034	682.890	9.76	0.21	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,075.31000	1.07531	1,070.93000	1.07093	1,075.310	10.06	0.29	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	2,096.87000	2.09687	2,087.75000	2.08775	2,096.870	10.55	0.45	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,124.70000	2.12470	2,115.45000	2.11545	2,124.700	10.56	0.45	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,237.78000	2.23778	2,228.02000	2.22802	2,237.780	10.60	0.47	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	2,808.97000	2.80897	2,837.07000	2.83707	2,808.970	10.64	0.51	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,410.00000	2.41000	2,436.19000	2.43619	2,410.000	10.76	0.46	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,657.38000	1.65738	1,678.98000	1.67898	1,657.380	11.09	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,305.28000	1.30528	1,324.10000	1.32410	1,305.280	11.37	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,165.27000	1.16527	1,182.85000	1.18285	1,165.270	11.52	0.26	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,063.66000	1.06366	1,080.28000	1.08028	1,063.660	11.63	0.24	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	927.19000	0.92719	942.43000	0.94243	927.190	11.81	0.22	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	916.55000	0.91655	931.67000	0.93167	916.550	11.82	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	656.34000	0.65634	668.47000	0.66847	656.340	12.24	0.16	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	533.19000	0.53319	543.70000	0.54370	533.190	12.49	0.13	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			9.93454	90.42741	9.94120	90.38900		10.68	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	2,168.20000	2.16820	2,158.50000	2.15850	2,168.200	10.34	0.41	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,927.38000	3.92738	3,911.21000	3.91121	3,927.380	10.82	0.59	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,034.78000	1.03478	1,047.51000	1.04751	1,034.780	11.99	0.20	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.13520	91.47679	10.14209	91.43825		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			10.13835	92.57125		10.10348	92.80686		12.49	0.00	0.00	0	77,098.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,860.06000	1.86006		1,994.17000	1.99417	1,860.060	12.63	0.50	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,894.30000	1.89430		2,029.71000	2.02971	1,894.300	12.64	0.50	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,291.59000	2.29159		2,440.89000	2.44089	2,291.590	12.78	0.56	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	2,407.56000	2.40756		2,560.48000	2.56048	2,407.560	12.82	0.58	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	874.84000	0.87484		826.60000	0.82660	874.840	13.45	0.27	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	4,010.72000	4.01072		4,199.72000	4.19972	4,010.720	13.49	0.74	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	352.59000	0.35259		332.81000	0.33281	352.590	14.36	0.12	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	275.51000	0.27551		260.06000	0.26006	275.510	14.54	0.10	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	85.16000	0.08516		80.61000	0.08061	85.160	15.37	0.04	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.08000	0.00008		0.08000	0.00008	0.080	15.74	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.33196	93.61985		10.29555	93.85890		11.94	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,176.15000	1.17615		1,253.24000	1.25324	1,176.150	11.31	0.28	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,691.51000	1.69151		1,788.82000	1.78882	1,691.510	11.59	0.36	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,187.91000	2.18791		2,301.68000	2.30168	2,187.910	11.79	0.43	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,684.53000	2.68453		2,812.55000	2.81255	2,684.530	11.95	0.49	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,987.22000	2.98722		3,122.99000	3.12299	2,987.220	12.04	0.52	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,162.57000	2.16257		2,080.19000	2.08019	2,162.570	12.34	0.39	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,070.39000	2.07039		1,990.97000	1.99097	2,070.390	12.40	0.38	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,371.16000	1.37116		1,316.06000	1.31606	1,371.160	13.00	0.27	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,341.68000	1.34168		1,287.67000	1.28767	1,341.680	13.04	0.27	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,257.13000	1.25713		1,206.28000	1.20628	1,257.130	13.14	0.25	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,044.95000	1.04495		1,002.18000	1.00218	1,044.950	13.42	0.21	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	926.74000	0.92674		888.58000	0.88858	926.740	13.60	0.19	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	640.56000	0.64056		613.91000	0.61391	640.560	14.16	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	544.97000	0.54497		522.27000	0.52227	544.970	14.40	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.52205	90.24168		10.48410	90.48408		11.99	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.72135	91.28613		10.68176	91.53191		11.55	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,703.22000	1.70322		1,782.57000	1.78257	1,703.220	10.85	0.30	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,282.67000	4.28267		4,167.44000	4.16744	4,282.670	11.48	0.50	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,968.46000	2.96846		2,881.40000	2.88140	2,968.460	11.86	0.38	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			10.38834	88.01795		10.34300	88.32510		13.10	0.00	0.00	0	121,563.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,244.82000	7.24482		7,531.37000	7.53137	7,244.820	15.40	0.91	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	45.31000	0.04531		41.71000	0.04171	45.310	16.65	0.02	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.57390	84.76075		10.52666	85.07217		13.15	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.76372	85.75688		10.71454	86.07251		12.63	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			10.96452	82.49521		10.91326	82.81502		12.82	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,741.74000	1.74174		1,845.78000	1.84578	1,741.740	12.05	0.30	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,242.00000	4.24200		4,092.84000	4.09284	4,242.000	12.74	0.49	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,869.98000	2.86998		2,759.31000	2.75931	2,869.980	13.21	0.37	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	Options 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			10.48924		90.44680		10.44371	90.77992		13.64	0.00	8,230,658.80	91	81,998.0
R2040	On 03/02/2022	Bond Future			10.66871		86.96688		10.62128	87.30462		13.72	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.85178		87.98898		10.80242	88.33122		13.16	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1,029.74000		1.02974		1,111.08000	1.11108	1,029.740	12.12	0.22	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,876.05000		2.87605		3,036.05000	3.03605	2,876.050	13.00	0.44	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	593.38000		0.59338		564.07000	0.56407	593.380	16.37	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.04511		84.50267		10.99368	84.84936		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			10.55884		86.98273		10.51820	87.28521		14.30	0.00	0.00	0	60,562.0
R2044	On 03/02/2022	Bond Future			10.73032		83.58869		10.68799	83.89537		14.38	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.90486		84.57114		10.86081	84.88193		13.80	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.08887		81.17021		11.04297	81.48510		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			10.48032		86.27921		10.42922	86.67466		14.74	0.00	0.00	0	167,943.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,166.06000		1.16606		1,324.43000	1.32443	1,166.060	14.30	0.35	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,578.10000		3.57810		3,867.73000	3.86773	3,578.100	15.26	0.68	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.64709		87.25654		10.59388	87.65716		14.09	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	815.18000		0.81518		906.55000	0.90655	815.180	13.15	0.20	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,688.41000		2.68841		2,888.28000	2.88828	2,688.410	14.09	0.46	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.80958		83.86674		10.75426	84.27255		14.23	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			10.97868		84.83635		10.92110	85.24746		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			10.12347		71.64965		10.08300	71.88869		13.83	0.00	0.00	0	37,291.0
R209	On 04/11/2021	Bond Future	9.50	Call	366.46000		0.36646		419.33000	0.41933	366.460	13.02	0.18	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,055.62000		2.05562		1,937.75000	1.93775	2,055.620	13.83	0.56	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,343.91000		1.34391		1,259.19000	1.25919	1,343.910	14.18	0.42	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	10.50	Put	857.05000		0.85705		799.70000	0.79970	857.050	14.68	0.30	0.00	0	2,900.0
R209	On 04/11/2021	Bond Future	12.00	Put	37.51000		0.03751		34.96000	0.03496	37.510	17.51	0.02	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.29205		72.46144		10.25000	72.70391		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.46262		70.17145		10.41897	70.41716		13.31	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.63779		70.98385		10.59247	71.23288		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			211.53594		211.53594		211.38361	211.38361			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.98412		213.98412		213.83197	213.83197			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.69515		213.69515		213.54236	213.54236			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.34019		216.34019		216.18627	216.18627			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			174.96281		174.96281		174.95600	174.95600			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			9.22830		87.61675		9.22404	87.64061		10.76	0.00	5,782,705.50	66	9,961.0
R213	On 03/02/2022	Bond Future			9.41425		88.60918		9.40966	88.63411		10.21	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	678.93000		0.67893		689.77000	0.68977	678.930	9.40	0.22	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	940.02000		0.94002		953.13000	0.95313	940.020	9.58	0.28	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	1,652.34000		1.65234		1,669.87000	1.66987	1,652.340	9.93	0.41	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,822.32000		1.82232		1,840.65000	1.84065	1,822.320	9.99	0.44	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,934.33000		1.93433		1,931.20000	1.93120	1,934.330	10.27	0.43	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,563.32000		1.56332		1,561.51000	1.56151	1,563.320	10.42	0.37	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,174.39000		1.17439		1,173.93000	1.17393	1,174.390	10.68	0.29	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	984.06000		0.98406		984.23000	0.98423	984.060	10.88	0.25	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	961.10000		0.96110		961.34000	0.96134	961.100	10.91	0.25	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	873.74000		0.87374		874.24000	0.87424	873.740	11.01	0.23	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	574.04000		0.57404		575.25000	0.57525	574.040	11.47	0.16	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	527.55000		0.52755		528.83000	0.52883	527.550	11.57	0.15	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.59790		86.11807		9.59302	86.14379		10.15	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.79152		87.11882		9.78636	87.14518		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			10.50203		68.41177		10.45623	68.68962		14.88	0.00	2,804,882.57	41	17,837.0
R214	On 03/02/2022	Bond Future			10.67099		69.18671		10.62340	69.46828		14.26	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.83573		66.71980		10.78635	67.00510		14.36	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.00694		67.49103		10.95567	67.78005		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
<b>Total for Derivatives :</b>														<b>171,795,335.22</b>	<b>1,553</b>	<b>1 099 078.0</b>
<b>Grand Total:</b>														<b>171,795,335.22</b>	<b>1,553</b>	<b>1 099 078.0</b>