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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000	90.70000			90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future	809.34700	809.34700			810.74400	810.74400			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	818.51000	818.51000			819.92500	819.92500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	828.11400	828.11400			829.54800	829.54800			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	838.06000	838.06000			839.51200	839.51200			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	932.67800	932.67800			934.88800	934.88800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	943.23700	943.23700			945.47400	945.47400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	954.30500	954.30500			956.57100	956.57100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	965.76700	965.76700			968.06100	968.06100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	820.58900	820.58900			822.41900	822.41900			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	829.87900	829.87900			831.73200	831.73200			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	839.61700	839.61700			841.49300	841.49300			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI		On 04/08/2022	Index Future		849.70100	849.70100	851.60100	851.60100			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		11.13520	77.51366	11.10167	77.69469			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.37039	78.41023	11.33538	78.59362			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.60655	75.57214	11.57003	75.75785			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		11.85270	76.46009	11.81457	76.64823			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		11.63699	76.04905	11.59822	76.28898			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		11.85107	76.92928	11.81063	77.17218			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.07353	73.59263	12.03129	73.83859			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.29903	74.45594	12.25493	74.70506			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		810.35100	810.35100	812.08800	812.08800			0.00	0.00	0	986.0
GOVI		On 03/02/2022	GOVI		819.52500	819.52500	821.28400	821.28400			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		829.14200	829.14200	830.92300	830.92300			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		839.10000	839.10000	840.90400	840.90400			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.22771	155.22771	155.22402	155.22402			0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.44176	155.44176	155.43852	155.43852			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.30351	157.30351	157.30049	157.30049			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.63470	157.63470	157.63169	157.63169			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		114.14067	114.14067	114.13508	114.13508			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.46091	115.46091	115.45567	115.45567			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.64609	115.64609	115.64098	115.64098			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		117.07715	117.07715	117.07210	117.07210			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		108.27044	108.27044	108.26282	108.26282			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		109.52278	109.52278	109.51535	109.51535			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	109.55661	109.55661		109.54932	109.54932			0.00	0.00	0	0.0
I2033	On	04/08/2022			Bond Future	110.91228	110.91228		110.90505	110.90505			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	120.49492	120.49492		120.80032	120.80032			0.00	0.00	0	5,949.0
I2038	On	03/02/2022			Bond Future	120.10965	120.10965		120.41890	120.41890			0.00	0.00	0	0.0
I2038	On	05/05/2022			Bond Future	121.54838	121.54838		121.86139	121.86139			0.00	0.00	0	0.0
I2038	On	04/08/2022			Bond Future	121.23534	121.23534		121.55236	121.55236			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	108.06609	108.06609		108.05760	108.05760			0.00	0.00	0	17,210.0
I2046	On	03/02/2022			Bond Future	109.31628	109.31628		109.30797	109.30797			0.00	0.00	0	0.0
I2046	On	05/05/2022			Bond Future	108.74370	108.74370		108.73554	108.73554			0.00	0.00	0	0.0
I2046	On	04/08/2022			Bond Future	110.08962	110.08962		110.08148	110.08148			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	111.19051	111.19051		111.38898	111.38898			0.00	0.00	0	8,607.0
I2050	On	03/02/2022			Bond Future	110.49910	110.49910		110.70021	110.70021			0.00	0.00	0	0.0
I2050	On	05/05/2022			Bond Future	111.82282	111.82282		112.02635	112.02635			0.00	0.00	0	0.0
I2050	On	04/08/2022			Bond Future	111.18924	111.18924		111.39533	111.39533			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	296.18300	296.18300		296.26800	296.26800			0.00	0.00	0	475.0
IGOV	On	03/02/2022			Index Future	299.60900	299.60900		299.69500	299.69500			0.00	0.00	0	0.0
IGOV	On	05/05/2022			Index Future	303.19600	303.19600		303.28500	303.28500			0.00	0.00	0	0.0
IGOV	On	04/08/2022			Index Future	306.90900	306.90900		306.99900	306.99900			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	3.70500	96.29500		3.72500	96.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.73000	96.27000		3.76000	96.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	3.81500	96.18500		3.84500	96.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	3.86000	96.14000		3.87000	96.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.02000	95.98000		4.02000	95.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.07000	95.93000		4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.49500	95.50500		4.47500	95.52500			0.00	0.00	0	472.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	4.79000	95.21000		4.73000	95.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.12000	94.88000		5.02000	94.98000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.33500	94.66500		5.23500	94.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	5.62500	94.37500		5.51500	94.48500			0.00	0.00	0	0.0
R186	On	04/11/2021			Bond Future	7.45152	116.79876		7.40658	117.00201		5.79	0.00	136,420,951.68	1,168	63,144.0
R186	On	04/11/2021	7.77	Put	551.87000	0.55187		500.65000	0.50065	551.870	5.89	0.30	0.00	0	15,177.0	
R186	On	04/11/2021	8.77	Put	36.30000	0.03630		32.25000	0.03225	36.300	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	7.63925	112.83956		7.59123	113.04547		5.59	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.83826	114.16472		7.78682	114.37329		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	993.89000	0.99389		1,066.95000	1.06695	993.890	5.12	0.33	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	2,076.95000	2.07695		2,191.66000	2.19166	2,076.950	5.35	0.52	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	898.11000	0.89811		847.35000	0.84735	898.110	5.78	0.27	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.05353	110.21950		7.99826	110.43098		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	326.64123	326.64123		326.50487	326.50487			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	322.19969	322.19969		322.06275	322.06275			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	326.05914	326.05914		325.92117	325.92117			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	321.71970	321.71970		321.58038	321.58038			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	240.42200	240.42200		240.40532	240.40532			0.00	0.00	0	8,324.0
R202	On	03/02/2022			Bond Future	238.83694	238.83694		238.82089	238.82089			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	241.69754	241.69754		241.68164	241.68164			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	240.24027	240.24027		240.22439	240.22439			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	4.94216	104.99845		4.94344	104.99680		1.01	0.00	0.00	0	14,769.0
R2023	On	03/02/2022			Bond Future	5.04611	106.18712		5.04741	106.18578		0.95	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.13726	103.52359		5.13872	103.52243		0.83	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.25361	104.75118		5.25551	104.75013		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	8.90020	97.00130		8.86615	97.19075		9.69	0.00	0.00	0	99,404.0
R2030	On	04/11/2021	8.27	Call	Bond Future	327.67000	0.32767		369.21000	0.36921	327.670	9.10	0.17	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	1,141.78000	1.14178		1,235.42000	1.23542	1,141.780	9.52	0.42	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,190.15000	1.19015		1,286.07000	1.28607	1,190.150	9.53	0.43	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,516.64000	2.51664		2,656.60000	2.65660	2,516.640	9.84	0.67	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	639.87000	0.63987		602.21000	0.60221	639.870	9.99	0.26	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	5,545.63000	5.54563		5,723.34000	5.72334	5,545.630	10.67	0.91	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	4.81000	0.00481		4.58000	0.00458	4.810	11.92	0.00	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	2.44000	0.00244		2.33000	0.00233	2.440	11.92	0.00	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.08748	94.09555		9.05179	94.28744		9.49	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	832.09000	0.83209		888.51000	0.88851	832.090	9.08	0.26	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,713.67000	1.71367		1,803.59000	1.80359	1,713.670	9.40	0.42	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	1,718.23000	1.71823		1,651.19000	1.65119	1,718.230	9.75	0.39	0.00	0	101.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 03/02/2022	Bond Future	9.60	Call	3,985.35000	3.98535		4,124.86000	4.12486	3,985.350	10.01	0.69	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,038.57000	1.03857		995.18000	0.99518	1,038.570	10.22	0.27	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	282.39000	0.28239		269.88000	0.26988	282.390	11.49	0.09	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.28286	95.20081		9.24544	95.39518		8.99	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	346.21000	0.34621		371.27000	0.37127	346.210	8.40	0.11	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	655.15000	0.65515		696.33000	0.69633	655.150	8.38	0.19	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1,071.05000	1.07105		1,129.58000	1.12958	1,071.050	8.52	0.27	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,678.61000	1.67861		1,757.31000	1.75731	1,678.610	8.74	0.37	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,845.68000	1.84568		1,929.21000	1.92921	1,845.680	8.78	0.40	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,632.97000	2.63297		2,549.26000	2.54926	2,632.970	9.05	0.47	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,523.06000	1.52306		1,469.46000	1.46946	1,523.060	9.53	0.31	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,211.34000	1.21134		1,167.58000	1.16758	1,211.340	9.78	0.25	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	566.81000	0.56681		545.43000	0.54543	566.810	10.69	0.13	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.49257	92.30515		9.45326	92.50206		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			9.56845	92.32857		9.52944	92.56765		11.25	0.00	0.00	0	126,484.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	1,057.06000	1.05706		1,161.81000	1.16181	1,057.060	11.07	0.37	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	2,655.62000	2.65562		2,826.22000	2.82622	2,655.620	11.65	0.65	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.21000	0.00021		0.19000	0.00019	0.210	14.02	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			9.75841	93.37408		9.71771	93.61616		10.71	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	650.97000	0.65097		707.15000	0.70715	650.970	9.76	0.20	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1,032.75000	1.03275		1,109.65000	1.10965	1,032.750	10.06	0.28	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	2,034.98000	2.03498		2,152.48000	2.15248	2,034.980	10.55	0.44	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	2,062.39000	2.06239		2,180.82000	2.18082	2,062.390	10.56	0.45	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	2,173.83000	2.17383		2,295.95000	2.29595	2,173.830	10.60	0.46	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	2,844.67000	2.84467		2,729.28000	2.72928	2,844.670	10.64	0.52	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,440.35000	2.44035		2,337.42000	2.33742	2,440.350	10.76	0.47	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,676.97000	1.67697		1,600.74000	1.60074	1,676.970	11.09	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,319.51000	1.31951		1,257.57000	1.25757	1,319.510	11.37	0.29	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,177.35000	1.17735		1,121.43000	1.12143	1,177.350	11.52	0.27	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,074.21000	1.07421		1,022.75000	1.02275	1,074.210	11.63	0.25	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	935.69000	0.93569		890.36000	0.89036	935.690	11.81	0.22	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	924.89000	0.92489		880.04000	0.88004	924.890	11.82	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	660.98000	0.66098		628.27000	0.62827	660.980	12.24	0.16	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	536.21000	0.53621		509.45000	0.50945	536.210	12.49	0.14	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			9.95244	90.32422		9.90997	90.56931		10.68	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	2,113.95000	2.11395		2,220.91000	2.22091	2,113.950	10.34	0.41	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,854.29000	3.85429		4,004.84000	4.00484	3,854.290	10.82	0.58	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,045.28000	1.04528		1,001.88000	1.00188	1,045.280	11.99	0.20	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.15394	91.37200		10.10958	91.62033		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			10.16496	92.39204		10.13625	92.58541		12.49	0.00	254,078,110.00	2,750	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,742.01000	1.74201		1,851.76000	1.85176	1,742.010	12.63	0.48	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,775.21000	1.77521		1,886.06000	1.88606	1,775.210	12.64	0.49	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	2,161.64000	2.16164		2,284.22000	2.28422	2,161.640	12.78	0.55	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	2,274.83000	2.27483		2,400.47000	2.40047	2,274.830	12.82	0.56	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	896.31000	0.89631		857.65000	0.85765	896.310	13.45	0.28	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	3,851.89000	3.85189		4,007.96000	4.00796	3,851.890	13.49	0.73	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	357.04000	0.35704		341.95000	0.34195	357.040	14.36	0.13	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	277.97000	0.27797		266.37000	0.26637	277.970	14.54	0.10	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	84.20000	0.08420		81.09000	0.08109	84.200	15.37	0.04	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	13.82	Put	0.07000	0.00007		0.07000	0.00007	0.070	15.74	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.35975	93.43800		10.32983	93.63381		11.94	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	1,110.40000	1.11040		1,172.57000	1.17257	1,110.400	11.31	0.27	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	1,609.13000	1.60913		1,688.01000	1.68801	1,609.130	11.59	0.35	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	2,092.26000	2.09226		2,184.79000	2.18479	2,092.260	11.79	0.42	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.26	Call	2,577.62000	2.57762		2,681.98000	2.68198	2,577.620	11.95	0.48	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.35	Call	2,874.27000	2.87427		2,985.06000	2.98506	2,874.270	12.04	0.51	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,215.44000	2.21544		2,147.81000	2.14781	2,215.440	12.34	0.40	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,121.02000	2.12102		2,055.86000	2.05586	2,121.020	12.40	0.39	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,403.82000	1.40382		1,358.92000	1.35892	1,403.820	13.00	0.28	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,373.57000	1.37357		1,329.57000	1.32957	1,373.570	13.04	0.27	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,286.76000	1.28676		1,245.39000	1.24539	1,286.760	13.14	0.26	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1,068.90000	1.06890		1,034.25000	1.03425	1,068.900	13.42	0.22	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.39	Put	947.53000	0.94753		916.70000	0.91670	947.530	13.60	0.20	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	653.75000	0.65375		632.42000	0.63242	653.750	14.16	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	555.68000	0.55568		537.60000	0.53760	555.680	14.40	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.55101	90.05733		10.51986	90.25564		11.99	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.75155	91.09929		10.71908	91.30019		11.55	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,638.47000	1.63847		1,702.51000	1.70251	1,638.470	10.85	0.29	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,364.50000	4.36450		4,269.71000	4.26971	4,364.500	11.48	0.51	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,028.75000	3.02875		2,957.20000	2.95720	3,028.750	11.86	0.39	0.00	0	100.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.40483	87.90664		10.37607	88.10091		13.10	0.00	219,678,693.36	2,499	121,572.0
R2037	On 04/11/2021	Bond Future	11.49	Call	7,129.00000	7.12900		7,312.78000	7.31278	7,129.000	15.40	0.91	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	42.91000	0.04291		41.50000	0.04150	42.910	16.65	0.02	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.59111	84.64771		10.56118	84.84444		13.15	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.78166	85.64218		10.75052	85.84142		12.63	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			10.98324	82.37887		10.95080	82.58063		12.82	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,696.81000	1.69681		1,762.82000	1.76282	1,696.810	12.05	0.30	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,287.49000	4.28749		4,194.18000	4.19418	4,287.490	12.74	0.50	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,901.50000	2.90150		2,832.65000	2.83265	2,901.500	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	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/11/2021	Bond Future			10.52124		90.21384		10.48729	90.46102		13.64	0.00	0.00	0	81,998.0
R2040	On 03/02/2022	Bond Future			10.70204		86.73077		10.66672	86.98101		13.72	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.88647		87.74973		10.84973	88.00315		13.16	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	968.81000		0.96881		1,027.59000	1.02759	968.810	12.12	0.21	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,757.45000		2.75745		2,874.73000	2.87473	2,757.450	13.00	0.43	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	609.13000		0.60913		587.75000	0.58775	609.130	16.37	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.08127		84.26024		11.04300	84.51685		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			10.58587		86.78253		10.55697	86.99660		14.30	0.00	4,339,126.50	50	60,612.0
R2044	On 03/02/2022	Bond Future			10.75848		83.38571		10.72841	83.60249		14.38	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.93417		84.36541		10.90290	84.58492		13.80	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.11942		80.96175		11.08685	81.18403		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			10.50747		86.07041		10.47850	86.29324		14.74	0.00	0.00	0	167,943.0
R2048	On 04/11/2021	Bond Future	10.20	Call	1,065.63000		1.06563		1,155.97000	1.15597	1,065.630	14.30	0.33	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	3,405.69000		3.40569		3,572.30000	3.57230	3,405.690	15.26	0.67	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.67539		87.04482		10.64524	87.27041		14.09	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	759.87000		0.75987		811.18000	0.81118	759.870	13.15	0.19	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	2,570.97000		2.57097		2,684.56000	2.68456	2,570.970	14.09	0.45	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.83902		83.65219		10.80768	83.88062		14.23	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.00933		84.61899		10.97672	84.85029		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			10.14528		71.52130		10.11133	71.72124		13.83	0.00	0.00	0	37,291.0
R209	On 04/11/2021	Bond Future	9.50	Call	328.78000		0.32878		371.27000	0.37127	328.780	13.02	0.17	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,102.45000		2.10245		2,003.00000	2.00300	2,102.450	13.83	0.57	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,372.17000		1.37217		1,301.15000	1.30115	1,372.170	14.18	0.43	0.00	0	6,500.0
R209	On 04/11/2021	Bond Future	10.50	Put	871.60000		0.87160		824.08000	0.82408	871.600	14.68	0.31	0.00	0	2,900.0
R209	On 04/11/2021	Bond Future	12.00	Put	36.12000		0.03612		34.33000	0.03433	36.120	17.51	0.02	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.31472		72.33121		10.27951	72.53362		13.26	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.48617		70.03939		10.44965	70.24433		13.31	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.66224		70.85002		10.62435	71.05757		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	211.67973	211.67973	211.35421	211.35421			0.00	0.00	0	1,486.0
R210	On 03/02/2022			Bond Future	214.12835	214.12835	213.79969	213.79969			0.00	0.00	0	0.0
R210	On 05/05/2022			Bond Future	213.84018	213.84018	213.50808	213.50808			0.00	0.00	0	0.0
R210	On 04/08/2022			Bond Future	216.48643	216.48643	216.15048	216.15048			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	174.98659	174.98659	174.98352	174.98352			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	9.25511	87.46680	9.20571	87.74336		10.76	0.00	25,365,372.00	290	10,562.0
R213	On 03/02/2022			Bond Future	9.44231	88.45700	9.39074	88.73695		10.21	0.00	0.00	0	0.0
R213	On 03/02/2022	8.63	Call	Bond Future	635.31000	0.63531	702.61000	0.70261	635.310	9.40	0.21	0.00	0	200.0
R213	On 03/02/2022	8.80	Call	Bond Future	885.87000	0.88587	970.49000	0.97049	885.870	9.58	0.27	0.00	0	102.0
R213	On 03/02/2022	9.15	Call	Bond Future	1,575.87000	1.57587	1,698.47000	1.69847	1,575.870	9.93	0.40	0.00	0	220.0
R213	On 03/02/2022	9.22	Call	Bond Future	1,741.49000	1.74149	1,871.73000	1.87173	1,741.490	9.99	0.43	0.00	0	430.0
R213	On 03/02/2022	9.58	Put	Bond Future	1,984.92000	1.98492	1,872.86000	1.87286	1,984.920	10.27	0.44	0.00	0	200.0
R213	On 03/02/2022	9.76	Put	Bond Future	1,604.87000	1.60487	1,509.92000	1.50992	1,604.870	10.42	0.37	0.00	0	102.0
R213	On 03/02/2022	10.00	Put	Bond Future	1,205.62000	1.20562	1,130.76000	1.13076	1,205.620	10.68	0.30	0.00	0	430.0
R213	On 03/02/2022	10.15	Put	Bond Future	1,009.92000	1.00992	945.81000	0.94581	1,009.920	10.88	0.26	0.00	0	200.0
R213	On 03/02/2022	10.17	Put	Bond Future	986.30000	0.98630	923.53000	0.92353	986.300	10.91	0.25	0.00	0	220.0
R213	On 03/02/2022	10.25	Put	Bond Future	896.45000	0.89645	838.80000	0.83880	896.450	11.01	0.23	0.00	0	102.0
R213	On 03/02/2022	10.60	Put	Bond Future	588.12000	0.58812	548.90000	0.54890	588.120	11.47	0.16	0.00	0	430.0
R213	On 03/02/2022	10.67	Put	Bond Future	540.29000	0.54029	504.05000	0.50405	540.290	11.57	0.15	0.00	0	220.0
R213	On 05/05/2022			Bond Future	9.62722	85.96377	9.57343	86.24713		10.15	0.00	0.00	0	0.0
R213	On 04/08/2022			Bond Future	9.82218	86.96238	9.76598	87.24941		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	10.53420	68.21767	10.49506	68.45394		14.88	0.00	0.00	0	17,810.0
R214	On 03/02/2022			Bond Future	10.70443	68.98997	10.66381	69.22907		14.26	0.00	0.00	0	0.0
R214	On 05/05/2022			Bond Future	10.87042	66.52053	10.82831	66.76255		14.36	0.00	0.00	0	0.0
R214	On 04/08/2022			Bond Future	11.04297	67.28912	10.99925	67.53425		13.88	0.00	0.00	0	0.0
R214	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												639,882,253.54	6,757	1 101 159.0
Grand Total:												639,882,253.54	6,757	1 101 159.0