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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2021

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		802.13300	802.13300		800.69200	800.69200			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		811.09400	811.09400		809.64000	809.64000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		820.68000	820.68000		819.21000	819.21000			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		830.56100	830.56100		829.07400	829.07400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		908.20800	908.20800		906.31000	906.31000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		918.35400	918.35400		916.43800	916.43800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		929.20800	929.20800		927.27100	927.27100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		940.39500	940.39500		938.43700	938.43700			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		801.56500	801.56500		800.11100	800.11100			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		810.52000	810.52000		809.05200	809.05200			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		820.09900	820.09900		818.61500	818.61500			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		829.97200	829.97200	828.47200	828.47200			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		11.50786	75.54116	11.53640	75.39303			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.76133	76.40370	11.79096	76.25467			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		12.01293	73.54809	12.04371	73.39791			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		12.27651	74.41300	12.30861	74.26118			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		12.00723	73.81986	12.03548	73.65427			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		12.23922	74.66308	12.26857	74.49641			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.47794	71.30552	12.50851	71.13749			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.72103	72.14265	12.75293	71.97285			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		791.61800	791.61800	790.16400	790.16400			0.00	7,916,180.00	1	994.0
GOVI		On 03/02/2022	GOVI		800.46200	800.46200	798.99400	798.99400			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		809.92200	809.92200	808.43900	808.43900			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		819.67300	819.67300	818.17300	818.17300			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		154.96934	154.96934	154.58690	154.58690			0.00	18,596,320.80	120	5,487.0
I2025		On 03/02/2022	Bond Future		155.15521	155.15521	154.77007	154.77007			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.02684	157.02684	156.63835	156.63835			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.35855	157.35855	156.96630	156.96630			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		114.21344	114.21344	114.14494	114.14494			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.51761	115.51761	115.44948	115.44948			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.71175	115.71175	115.64380	115.64380			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		117.14720	117.14720	117.07891	117.07891			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		108.11772	108.11772	108.11612	108.11612			0.00	0.00	0	9,522.0
I2033		On 03/02/2022	Bond Future		109.35234	109.35234	109.35179	109.35179			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			109.39177		109.39177		109.39229	109.39229			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.74880		110.74880		110.74975	110.74975			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			120.35596		120.35596		120.23220	120.23220			0.00	0.00	0	5,979.0
I2038	On 03/02/2022	Bond Future			119.94861		119.94861		119.82476	119.82476			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.39573		121.39573		121.27147	121.27147			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.08354		121.08354		120.95864	120.95864			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			107.36792		107.36792		107.25659	107.25659			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			108.59394		108.59394		108.48245	108.48245			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.01954		108.01954		107.90784	107.90784			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			109.35964		109.35964		109.24718	109.24718			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			110.47207		110.47207		110.13407	110.13407			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			109.75255		109.75255		109.41185	109.41185			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			111.07673		111.07673		110.73279	110.73279			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.43593		110.43593		110.08869	110.08869			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			295.45800		295.45800		295.30300	295.30300			0.00	0.00	0	506.0
IGOV	On 03/02/2022	Index Future			298.83200		298.83200		298.67600	298.67600			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			302.43600		302.43600		302.27900	302.27900			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			306.14800		306.14800		305.99000	305.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.69500		96.30500		3.70500	96.29500			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			3.88500		96.11500		3.88500	96.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.93000		96.07000		3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.15000		95.85000		4.15000	95.85000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.19500		95.80500		4.20500	95.79500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.72000		95.28000		4.72000	95.28000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.88500		95.11500		4.91000	95.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.46000		94.54000		5.47000	94.53000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.60000		94.40000		5.62500	94.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.09500		93.90500		6.07500	93.92500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.26500		93.73500		6.27500	93.72500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.68655		115.74319		7.73961	115.50660		5.35	0.00	2,662,093.37	23	64,450.0
R186	On 04/11/2021	Bond Future	7.77	Put	603.96000		0.60396		704.36000	0.70436	603.960	5.36	0.42	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	10.02000		0.01002		14.32000	0.01432	10.020	5.98	0.01	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			7.89403		111.75499		7.95038	111.51690		5.65	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.10853		113.07691		8.16858	112.83704		5.32	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	213.37000		0.21337		151.73000	0.15173	213.370	4.98	0.10	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	539.60000		0.53960		455.64000	0.45564	539.600	4.89	0.22	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	768.63000		0.76863		660.90000	0.66090	768.630	4.99	0.29	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,387.84000		1.38784		1,229.10000	1.22910	1,387.840	5.17	0.43	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,027.46000		1.02746		1,071.46000	1.07146	1,027.460	5.49	0.32	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.34291		109.12052		8.40728	108.87795		5.23	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			327.30789		327.30789		326.75266	326.75266			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			322.80952		322.80952		322.25132	322.25132			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.70398		326.70398		326.14179	326.14179			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			322.37473		322.37473		321.80855	321.80855			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			240.56622		240.56622		240.32463	240.32463			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			238.93882		238.93882		238.69661	238.69661			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.82112		241.82112		241.57817	241.57817			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.36855		240.36855		240.12457	240.12457			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			5.23144		104.62811		5.24832	104.60656		1.09	0.00	76,587,776.52	732	14,069.0
R2023	On 03/02/2022	Bond Future			5.42345		105.79697		5.44358	105.77622		1.00	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.62358		103.13768		5.64896	103.11760		0.83	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.96089		104.35984		5.99729	104.33978		0.63	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			9.33685		94.61420		9.37428	94.41318		8.88	0.00	179,010,066.40	1,892	97,520.0
R2030	On 04/11/2021	Bond Future	8.27	Call	6.84000		0.00684		4.97000	0.00497	6.840	8.13	0.01	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	123.37000		0.12337		101.08000	0.10108	123.370	8.41	0.10	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	136.27000		0.13627		112.09000	0.11209	136.270	8.43	0.11	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	723.21000		0.72321		640.02000	0.64002	723.210	8.84	0.39	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,306.05000		1.30605		1,415.70000	1.41570	1,306.050	8.88	0.56	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,027.68000		1.02768		1,120.53000	1.12053	1,027.680	8.97	0.48	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,177.31000		3.17731		3,001.12000	3.00112	3,177.310	9.62	0.86	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.81000		0.00081		0.92000	0.00092	0.810	11.01	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.27000		0.00027		0.31000	0.00031	0.270	11.01	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.54732		91.66726		9.58632	91.46502		9.07	0.00	0.00	0	610.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	191.67000	0.19167		153.69000	0.15369	191.670	8.33	0.09	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	584.08000	0.58408		522.62000	0.52262	584.080	8.58	0.22	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,505.88000	2.50588		2,592.58000	2.59258	2,505.880	8.97	0.57	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	2,109.28000	2.10928		1,981.12000	1.98112	2,109.280	9.15	0.53	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,448.86000	1.44886		1,520.20000	1.52020	1,448.860	9.29	0.39	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	330.55000	0.33055		350.65000	0.35065	330.550	10.60	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.76302	92.75199		9.80373	92.54817		8.54	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	86.12000	0.08612		63.97000	0.06397	86.120	8.02	0.04	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	198.25000	0.19825		154.99000	0.15499	198.250	7.97	0.08	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	361.92000	0.36192		294.04000	0.29404	361.920	7.92	0.13	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	642.91000	0.64291		584.60000	0.58460	642.910	7.92	0.21	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	740.52000	0.74052		676.51000	0.67651	740.520	7.98	0.23	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,595.00000	3.59500		3,695.92000	3.69592	3,595.000	8.30	0.62	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,028.10000	2.02810		2,101.68000	2.10168	2,028.100	8.67	0.43	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,575.59000	1.57559		1,649.90000	1.64990	1,575.590	8.88	0.35	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	682.21000	0.68221		720.81000	0.72081	682.210	9.82	0.17	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.99636	89.82824		10.03906	89.62222		8.50	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	320.38000	0.32038		285.75000	0.28575	320.380	7.83	0.11	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	946.72000	0.94672		910.56000	0.91056	946.720	7.89	0.25	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,275.53000	1.27553		1,366.02000	1.36602	1,275.530	9.31	0.26	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			10.00704	89.69720		10.04951	89.44782		10.14	0.00	53,818,320.00	600	125,821.0
R2032	On 04/11/2021	Bond Future	9.33	Call	71.72000	0.07172		67.58000	0.06758	71.720	9.27	0.06	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	675.40000	0.67540		625.56000	0.62556	675.400	9.94	0.36	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	12.70	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.21803	90.69927		10.26217	90.44799		9.94	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	106.59000	0.10659		86.28000	0.08628	106.590	8.72	0.05	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	197.08000	0.19708		184.08000	0.18408	197.080	8.65	0.09	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	632.22000	0.63222		621.19000	0.62119	632.220	9.08	0.23	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	647.68000	0.64768		635.96000	0.63596	647.680	9.10	0.23	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	711.82000	0.71182		696.68000	0.69668	711.820	9.16	0.25	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	3,999.35000	3.99935		4,231.01000	4.23101	3,999.350	9.23	0.73	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,438.87000	3.43887		3,653.85000	3.65385	3,438.870	9.43	0.67	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,333.78000	2.33378		2,501.92000	2.50192	2,333.780	9.83	0.52	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,780.39000	1.78039		1,932.86000	1.93286	1,780.390	10.04	0.43	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,556.60000	1.55660		1,705.72000	1.70572	1,556.600	10.14	0.39	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,396.87000	1.39687		1,542.14000	1.54214	1,396.870	10.23	0.36	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	1,188.62000	1.18862		1,326.21000	1.32621	1,188.620	10.39	0.32	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,172.48000	1.17248		1,309.57000	1.30957	1,172.480	10.41	0.32	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	792.99000	0.79299		903.01000	0.90301	792.990	10.85	0.23	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	621.61000	0.62161		710.64000	0.71064	621.610	11.14	0.19	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.43061	87.62538		10.47654	87.37190		9.87	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
R2032	On 05/05/2022	Bond Future	9.58	Call	761.52000	0.76152	741.62000	0.74162	761.520	8.91	0.23	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	1,970.11000	1.97011	1,888.42000	1.88842	1,970.110	9.59	0.43	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	1,238.66000	1.23866	1,358.15000	1.35815	1,238.660	10.61	0.27	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.65277	88.64214	10.70068	88.38590		9.55	0.00	0.00	0	0.0		
R2032	On 04/08/2022	Bond Future	8.97	Call	335.20000	0.33520	311.00000	0.31100	335.200	8.65	0.10	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	9.72	Call	1,038.44000	1.03844	1,012.97000	1.01297	1,038.440	8.77	0.25	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	11.60	Put	1,397.26000	1.39726	1,527.40000	1.52740	1,397.260	10.36	0.26	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			10.55783	89.80401	10.58002	89.66102		11.20	0.00	538,824.06	6	79,859.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	267.32000	0.26732	277.11000	0.27711	267.320	10.62	0.17	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	279.73000	0.27973	289.07000	0.28907	279.730	10.64	0.18	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	444.72000	0.44472	447.14000	0.44714	444.720	10.83	0.25	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.26	Call	498.90000	0.49890	499.17000	0.49917	498.900	10.88	0.27	0.00	0	150.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,143.69000	1.14369	1,265.91000	1.26591	1,143.690	11.35	0.46	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	1,487.11000	1.48711	1,465.08000	1.46508	1,487.110	11.38	0.56	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	300.60000	0.30060	366.15000	0.36615	300.600	12.25	0.16	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	208.21000	0.20821	259.62000	0.25962	208.210	12.49	0.12	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	31.35000	0.03135	40.71000	0.04071	31.350	13.41	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	14.31	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.77104	90.80727	10.79401	90.66363		11.02	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	230.58000	0.23058	238.39000	0.23839	230.580	9.62	0.10	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	9.92	Call	433.70000	0.43370	453.85000	0.45385	433.700	9.87	0.16	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	689.98000	0.68998	708.85000	0.70885	689.980	10.15	0.23	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.24	Call	946.77000	0.94677	961.01000	0.96101	946.770	10.36	0.28	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	987.51000	0.98751	1,000.60000	1.00060	987.510	10.39	0.29	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.34	Put	3,920.31000	3.92031	4,069.24000	4.06924	3,920.310	10.51	0.67	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	1,183.11000	1.18311	1,187.50000	1.18750	1,183.110	10.52	0.33	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.61	Put	2,877.39000	2.87739	3,002.91000	3.00291	2,877.390	10.86	0.56	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,741.33000	2.74133	2,864.67000	2.86467	2,741.330	10.91	0.54	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,687.28000	1.68728	1,811.26000	1.81126	1,687.280	11.35	0.38	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,644.54000	1.64454	1,767.92000	1.76792	1,644.540	11.38	0.38	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.11	Put	1,522.33000	1.52233	1,643.57000	1.64357	1,522.330	11.48	0.35	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,220.53000	1.22053	1,334.44000	1.33444	1,220.530	11.76	0.30	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.33	Put	1,144.80000	1.14480	1,254.55000	1.25455	1,144.800	11.85	0.28	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,060.04000	1.06004	1,164.76000	1.16476	1,060.040	11.96	0.26	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	684.43000	0.68443	756.71000	0.75671	684.430	12.58	0.18	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	561.48000	0.56148	623.71000	0.62371	561.480	12.84	0.15	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.97775	87.40327	11.00153	87.25875		11.00	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			11.19588	88.41509	11.22061	88.26919		10.65	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	642.24000	0.64224	625.32000	0.62532	642.240	9.71	0.16	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	5,309.05000	5.30905	5,469.56000	5.46956	5,309.050	10.14	0.64	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,631.81000	3.63181	3,762.51000	3.76251	3,631.810	10.56	0.50	0.00	0	100.0		

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 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			10.77423	85.46833		10.80119	85.29444		11.70	0.00	769,214.97	9	120,864.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,600.40000	4.60040		4,474.96000	4.47496	4,600.400	13.21	0.90	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	8.92000	0.00892		13.00000	0.01300	8.920	14.59	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.97730	82.16902		11.00521	81.99409		12.10	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.18209	83.14159		11.21101	82.96533		11.53	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.40009	79.85014		11.43019	79.67203		11.78	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	696.66000	0.69666		669.94000	0.66994	696.660	10.77	0.17	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,093.43000	5.09343		5,273.28000	5.27328	5,093.430	11.23	0.62	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,370.30000	3.37030		3,515.54000	3.51554	3,370.300	11.71	0.47	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			10.92258	87.37249		10.95958	87.11785		12.16	0.00	436,862.45	5	81,535.0
R2040	On 03/02/2022	Bond Future			11.12140	83.84420		11.15978	83.58762		12.61	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.32147	84.83663		11.36130	84.57775		12.00	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	263.89000	0.26389		227.65000	0.22765	263.890	10.88	0.08	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,120.61000	1.12061		1,101.22000	1.10122	1,120.610	11.21	0.26	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	653.17000	0.65317		722.30000	0.72230	653.170	15.08	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.53421	81.31407		11.57569	81.05242		12.26	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			10.93358	84.27583		10.96007	84.08996		12.64	0.00	1,601,240.77	19	62,280.0
R2044	On 03/02/2022	Bond Future			11.12190	80.83813		11.14936	80.65094		13.10	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.31101	81.79497		11.33946	81.60638		12.47	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.51171	78.36246		11.54133	78.17189		12.74	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			10.86679	83.38913		10.89315	83.19829		12.98	0.00	8,922,636.91	107	168,326.0
R2048	On 04/11/2021	Bond Future	10.20	Call	90.88000	0.09088		80.90000	0.08090	90.880	12.34	0.07	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	1,102.11000	1.10211		1,073.42000	1.07342	1,102.110	12.71	0.45	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.05106	84.32070		11.07839	84.12862		12.76	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	10.00	Call	245.01000	0.24501		250.78000	0.25078	245.010	11.46	0.09	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,425.33000	1.42533		1,417.03000	1.41703	1,425.330	12.38	0.36	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.22851	80.90314		11.25684	80.70949		12.81	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.41449	81.83881		11.44395	81.64321		12.40	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			10.53255	69.29579		10.55892	69.14787		12.40	0.00	8,107,607.43	117	34,323.0
R209	On 04/11/2021	Bond Future	9.50	Call	6.35000	0.00635		6.20000	0.00620	6.350	11.18	0.01	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,230.39000	3.23039		3,385.13000	3.38513	3,230.390	11.55	0.88	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	2,054.41000	2.05441		2,193.81000	2.19381	2,054.410	12.04	0.72	0.00	0	9,250.0

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	10.50	Put	1,172.01000		1.17201		1,291.39000	1.29139	1,172.010	12.40	0.52	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	8.24000		0.00824		11.70000	0.01170	8.240	15.30	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.71808		70.06994		10.74531	69.92102		12.24	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.90338		67.75732		10.93152	67.60724		12.21	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.09476		68.54193		11.12391	68.39033		11.86	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			211.36497		211.36497		211.35869	211.35869			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.77847		213.77847		213.77414	213.77414			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.50045		213.50045		213.49835	213.49835			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.14916		216.14916		216.14795	216.14795			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			175.29388		175.29388		175.03856	175.03856			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			9.69618		85.04729		9.73350	84.84662		9.84	0.00	0.00	0	10,449.0
R213	On 03/02/2022	Bond Future			9.90495		85.99739		9.94375	85.79529		9.56	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	118.34000		0.11834		93.66000	0.09366	118.340	8.57	0.06	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	183.76000		0.18376		154.46000	0.15446	183.760	8.53	0.09	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	447.12000		0.44712		428.38000	0.42838	447.120	8.65	0.19	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	532.12000		0.53212		509.34000	0.50934	532.120	8.73	0.22	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,854.21000		2.85421		3,000.11000	3.00011	2,854.210	9.16	0.63	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,304.62000		2.30462		2,427.30000	2.42730	2,304.620	9.35	0.55	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,691.93000		1.69193		1,793.74000	1.79374	1,691.930	9.56	0.45	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,378.87000		1.37887		1,478.66000	1.47866	1,378.870	9.69	0.39	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,340.99000		1.34099		1,440.45000	1.44045	1,340.990	9.71	0.38	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,197.49000		1.19749		1,295.76000	1.29576	1,197.490	9.78	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	734.82000		0.73482		813.43000	0.81343	734.820	10.24	0.23	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	666.67000		0.66667		739.62000	0.73962	666.670	10.34	0.22	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.10832		83.48243		10.14864	83.27874		9.47	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.32433		84.45253		10.36640	84.24665		9.15	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			10.91780		65.96926		10.94420	65.81890		13.22	0.00	0.00	0	17,657.0

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
R214	On 03/02/2022	Bond Future	11.10435	66.70627		11.13166	66.55486		13.03	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.28409	64.21559		11.31233	64.06292		13.05	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.47215	64.95801		11.50143	64.80382		12.66	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 :											358,967,143.68	3,631	1 144 491.0
Grand Total:											358,967,143.68	3,631	1 144 491.0