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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2021

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	801.80400		801.80400		802.20600	802.20600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	810.75600		810.75600		811.16500	811.16500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	820.33300		820.33300		820.74900	820.74900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	830.20700		830.20700		830.62900	830.62900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	910.30300		910.30300		910.26000	910.26000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	920.46700		920.46700		920.42500	920.42500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	931.34000		931.34000		931.30100	931.30100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	942.55000		942.55000		942.51200	942.51200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	803.82100		803.82100		803.07600	803.07600			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	812.79600		812.79600		812.04500	812.04500			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	822.39700		822.39700		821.64000	821.64000			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	832.29600		832.29600		831.53100	831.53100			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	11.43640		75.91385		11.46450	75.76699			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.68685		76.78020		11.71612	76.63192			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.93532		73.92869		11.96581	73.77884			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.19550		74.79813		12.22732	74.64651			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	11.94101		74.21048		11.96902	74.04483			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.17019		75.05764		12.19938	74.89035			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.40585		71.70441		12.43632	71.53535			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.64573		72.54625		12.67756	72.37517			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	793.73100		793.73100		793.05600	793.05600			0.00	0.00	0	993.0
GOVI	On 03/02/2022	GOVI	802.59300		802.59300		801.91300	801.91300			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	812.07400		812.07400		811.38700	811.38700			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	821.84800		821.84800		821.15500	821.15500			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.40510		155.40510		155.11318	155.11318			0.00	0.00	0	5,487.0
I2025	On 03/02/2022	Bond Future	155.59475		155.59475		155.30007	155.30007			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.47079		157.47079		157.17298	157.17298			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.80686		157.80686		157.50580	157.50580			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	114.44274		114.44274		114.13155	114.13155			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.74874		115.74874		115.43441	115.43441			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.94474		115.94474		115.62696	115.62696			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.38277		117.38277		117.06122	117.06122			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	108.19051		108.19051		108.04657	108.04657			0.00	0.00	0	9,522.0
I2033	On 03/02/2022	Bond Future	109.42522		109.42522		109.28002	109.28002			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		109.46478	109.46478	109.31810	109.31810			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future		110.82242	110.82242	110.67412	110.67412			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		121.37825	121.37825	120.47524	120.47524			0.00	0.00	0	5,979.0
I2038		On 03/02/2022	Bond Future		120.98173	120.98173	120.06864	120.06864			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		122.44056	122.44056	121.51695	121.51695			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future		122.14022	122.14022	121.20550	121.20550			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		108.44383	108.44383	107.85876	107.85876			0.00	0.00	0	17,227.0
I2046		On 03/02/2022	Bond Future		109.68141	109.68141	109.09007	109.09007			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		109.11897	109.11897	108.52088	108.52088			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future		110.47262	110.47262	109.86726	109.86726			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		111.78109	111.78109	110.91889	110.91889			0.00	0.00	0	8,607.0
I2050		On 03/02/2022	Bond Future		111.07578	111.07578	110.20422	110.20422			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		112.41525	112.41525	111.53333	111.53333			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future		111.78996	111.78996	110.89757	110.89757			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		296.73500	296.73500	295.82700	295.82700			0.00	14,836,750.00	5	511.0
IGOV		On 03/02/2022	Index Future		300.12100	300.12100	299.20400	299.20400			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		303.73900	303.73900	302.81200	302.81200			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future		307.46700	307.46700	306.52800	306.52800			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.69500	96.30500	3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.74000	96.26000	3.73500	96.26500			0.00	0.00	0	50,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.90500	96.09500	3.89000	96.11000			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.96000	96.04000	3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.17000	95.83000	4.17000	95.83000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.22500	95.77500	4.20500	95.79500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.75000	95.25000	4.75000	95.25000			0.00	0.00	0	472.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.92500	95.07500	4.94500	95.05500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.51000	94.49000	5.48000	94.52000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.66500	94.33500	5.64000	94.36000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.12500	93.87500	6.13500	93.86500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.30500	93.69500	6.29500	93.70500			0.00	0.00	0	0.0
R186		On 04/11/2021	Bond Future		7.69737	115.69490	7.68428	115.75333		5.31	0.00	18,973,963.60	164	64,450.0
R186	7.77	On 04/11/2021	Bond Future	Put	597.29000	0.59729	583.33000	0.58333	597.290	5.32	0.43	0.00	0	15,177.0
R186	8.77	On 04/11/2021	Bond Future	Put	8.11000	0.00811	8.36000	0.00836	8.110	5.93	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			7.90576		111.70538		7.89170	111.76485		5.59	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.12125		113.02605		8.10611	113.08659		5.32	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	198.15000		0.19815		205.99000	0.20599	198.150	4.94	0.10	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	555.90000		0.55590		572.70000	0.57270	555.900	5.01	0.23	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	784.24000		0.78424		805.35000	0.80535	784.240	5.11	0.29	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,393.83000		1.39383		1,423.86000	1.42386	1,393.830	5.28	0.42	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,084.28000		1.08428		1,068.59000	1.06859	1,084.280	5.64	0.33	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.35666		109.06864		8.34036	109.13014		5.25	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			327.87725		327.87725		327.72630	327.72630			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			323.38316		323.38316		323.23158	323.23158			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			327.28261		327.28261		327.13018	327.13018			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			322.95671		322.95671		322.80392	322.80392			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			240.37839		240.37839		240.64674	240.64674			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			238.74720		238.74720		239.01942	239.01942			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.62572		241.62572		241.90192	241.90192			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.16873		240.16873		240.44925	240.44925			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			5.20055		104.66757		5.20250	104.66508		1.12	0.00	0.00	0	14,079.0
R2023	On 03/02/2022	Bond Future			5.38545		105.83616		5.38755	105.83400		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.57424		103.17672		5.57662	103.17484		0.84	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.88909		104.39944		5.89230	104.39767		0.65	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future			9.30179		94.80301		9.30405	94.79082		8.81	0.00	0.00	0	97,520.0
R2030	On 04/11/2021	Bond Future	8.27	Call	6.53000		0.00653		7.23000	0.00723	6.530	8.08	0.01	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	126.87000		0.12687		132.20000	0.13220	126.870	8.34	0.11	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	140.44000		0.14044		146.06000	0.14606	140.440	8.36	0.12	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	763.46000		0.76346		772.82000	0.77282	763.460	8.77	0.42	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,164.44000		1.16444		1,185.78000	1.18578	1,164.440	8.81	0.54	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	901.14000		0.90114		921.60000	0.92160	901.140	8.90	0.45	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,319.75000		3.31975		3,317.20000	3.31720	3,319.750	9.55	0.88	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.40000		0.00040		0.49000	0.00049	0.400	10.91	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.12000		0.00012		0.16000	0.00016	0.120	10.91	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.51072		91.85757		9.51303	91.84554		9.02	0.00	0.00	0	610.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	198.36000	0.19836		200.24000	0.20024	198.360	8.27	0.10	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	606.67000	0.60667		609.46000	0.60946	606.670	8.52	0.23	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,371.17000	2.37117		2,385.45000	2.38545	2,371.170	8.92	0.56	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	2,185.11000	2.18511		2,186.25000	2.18625	2,185.110	9.09	0.55	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,348.15000	1.34815		1,360.25000	1.36025	1,348.150	9.23	0.38	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	294.89000	0.29489		300.32000	0.30032	294.890	10.54	0.11	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.72478	92.94398		9.72714	92.93212		8.50	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	90.17000	0.09017		90.84000	0.09084	90.170	8.00	0.04	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	207.31000	0.20731		208.33000	0.20833	207.310	7.94	0.08	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	377.72000	0.37772		378.95000	0.37895	377.720	7.89	0.14	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	669.41000	0.66941		670.67000	0.67067	669.410	7.89	0.21	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	770.10000	0.77010		771.34000	0.77134	770.100	7.95	0.24	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,454.84000	3.45484		3,467.34000	3.46734	3,454.840	8.26	0.61	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,924.98000	1.92498		1,935.46000	1.93546	1,924.980	8.63	0.41	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,489.75000	1.48975		1,499.17000	1.49917	1,489.750	8.84	0.34	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	634.25000	0.63425		640.23000	0.64023	634.250	9.78	0.17	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.95624	90.02236		9.95869	90.01049		8.46	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	333.51000	0.33351		334.18000	0.33418	333.510	7.81	0.11	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	978.89000	0.97889		979.23000	0.97923	978.890	7.85	0.26	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,204.55000	1.20455		1,211.52000	1.21152	1,204.550	9.26	0.25	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			9.96693	89.93359		9.96412	89.95018		10.01	0.00	0.00	0	125,821.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	73.76000	0.07376		79.81000	0.07981	73.760	9.15	0.07	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	720.34000	0.72034		741.88000	0.74188	720.340	9.81	0.39	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.43	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.17631	90.93766		10.17332	90.95478		9.85	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	110.81000	0.11081		113.94000	0.11394	110.810	8.64	0.06	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	205.70000	0.20570		210.54000	0.21054	205.700	8.56	0.10	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	661.75000	0.66175		671.85000	0.67185	661.750	8.99	0.24	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	677.92000	0.67792		688.15000	0.68815	677.920	9.01	0.24	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	744.95000	0.74495		755.74000	0.75574	744.950	9.07	0.26	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,797.92000	3.79792		3,792.26000	3.79226	3,797.920	9.14	0.72	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,249.11000	3.24911		3,245.25000	3.24525	3,249.110	9.34	0.65	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,325.98000	1.32598		1,340.33000	1.34033	1,325.980	9.46	0.39	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	2,926.92000	2.92692		2,924.15000	2.92415	2,926.920	9.46	0.61	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,175.71000	2.17571		2,175.34000	2.17534	2,175.710	9.74	0.50	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,644.05000	1.64405		1,645.20000	1.64520	1,644.050	9.95	0.41	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,430.60000	1.43060		1,432.29000	1.43229	1,430.600	10.05	0.37	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,279.17000	1.27917		1,281.22000	1.28122	1,279.170	10.14	0.34	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,083.49000	1.08349		1,085.96000	1.08596	1,083.490	10.31	0.30	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,068.47000	1.06847		1,070.98000	1.07098	1,068.470	10.32	0.30	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	765.52000	0.76552		768.48000	0.76848	765.520	10.69	0.23	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	714.22000	0.71422		717.22000	0.71722	714.220	10.77	0.21	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	11.13	Put	555.78000	0.55578		558.82000	0.55882	555.780	11.06	0.17	0.00	0	210.0
R2032	On	05/05/2022	Bond Future			10.38715	87.86614		10.38399	87.88368		9.77	0.00	0.00	0	0.0
R2032	On	05/05/2022	Bond Future	9.58	Call	786.08000	0.78608		794.42000	0.79442	786.080	8.80	0.23	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.18	Call	2,036.82000	2.03682		2,050.46000	2.05046	2,036.820	9.49	0.44	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	11.18	Put	1,143.98000	1.14398		1,144.78000	1.14478	1,143.980	10.52	0.26	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.60743	88.88559		10.60411	88.90346		9.47	0.00	0.00	0	0.0
R2032	On	04/08/2022	Bond Future	8.97	Call	344.13000	0.34413		348.12000	0.34812	344.130	8.56	0.11	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.72	Call	1,067.43000	1.06743		1,075.82000	1.07582	1,067.430	8.67	0.26	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	11.60	Put	1,304.75000	1.30475		1,304.62000	1.30462	1,304.750	10.28	0.25	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			10.49232	90.22813		10.51998	90.04870		11.08	0.00	0.00	0	79,859.0
R2035	On	04/11/2021	Bond Future	10.11	Call	313.47000	0.31347		290.64000	0.29064	313.470	10.49	0.20	0.00	0	350.0
R2035	On	04/11/2021	Bond Future	10.12	Call	327.95000	0.32795		304.19000	0.30419	327.950	10.51	0.20	0.00	0	400.0
R2035	On	04/11/2021	Bond Future	10.23	Call	518.70000	0.51870		483.29000	0.48329	518.700	10.71	0.29	0.00	0	782.0
R2035	On	04/11/2021	Bond Future	10.26	Call	580.91000	0.58091		541.91000	0.54191	580.910	10.76	0.31	0.00	0	150.0
R2035	On	04/11/2021	Bond Future	10.60	Put	912.11000	0.91211		1,004.30000	1.00430	912.110	11.23	0.40	0.00	0	350.0
R2035	On	04/11/2021	Bond Future	10.62	Call	1,686.68000	1.68668		1,596.46000	1.59646	1,686.680	11.26	0.61	0.00	0	400.0
R2035	On	04/11/2021	Bond Future	11.08	Put	210.94000	0.21094		245.15000	0.24515	210.940	12.13	0.13	0.00	0	782.0
R2035	On	04/11/2021	Bond Future	11.20	Put	141.11000	0.14111		166.34000	0.16634	141.110	12.38	0.09	0.00	0	350.0
R2035	On	04/11/2021	Bond Future	11.75	Put	17.72000	0.01772		22.46000	0.02246	17.720	13.28	0.01	0.00	0	782.0
R2035	On	04/11/2021	Bond Future	13.82	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.15	0.00	0.00	0	400.0
R2035	On	03/02/2022	Bond Future			10.70287	91.23557		10.73165	91.05438		10.94	0.00	0.00	0	0.0
R2035	On	03/02/2022	Bond Future	9.70	Call	258.76000	0.25876		243.36000	0.24336	258.760	9.53	0.11	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	9.92	Call	483.11000	0.48311		457.21000	0.45721	483.110	9.78	0.18	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.10	Call	763.06000	0.76306		725.97000	0.72597	763.060	10.06	0.25	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	10.24	Call	1,041.24000	1.04124		994.32000	0.99432	1,041.240	10.27	0.31	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.26	Call	1,085.40000	1.08540		1,037.01000	1.03701	1,085.400	10.31	0.32	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.34	Put	3,603.57000	3.60357		3,730.41000	3.73041	3,603.570	10.42	0.65	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.35	Call	1,296.57000	1.29657		1,241.46000	1.24146	1,296.570	10.44	0.36	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	10.61	Put	2,609.95000	2.60995		2,715.86000	2.71586	2,609.950	10.78	0.53	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.65	Put	2,481.20000	2.48120		2,583.98000	2.58398	2,481.200	10.83	0.51	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.03	Put	1,495.30000	1.49530		1,569.52000	1.56952	1,495.300	11.27	0.35	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.05	Put	1,455.92000	1.45592		1,528.76000	1.52876	1,455.920	11.30	0.35	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	11.11	Put	1,343.58000	1.34358		1,412.39000	1.41239	1,343.580	11.40	0.33	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.28	Put	1,068.19000	1.06819		1,126.40000	1.12640	1,068.190	11.68	0.27	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.33	Put	999.74000	0.99974		1,055.10000	1.05510	999.740	11.77	0.26	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	11.39	Put	923.32000	0.92332		975.43000	0.97543	923.320	11.88	0.24	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.73	Put	588.07000	0.58807		624.62000	0.62462	588.070	12.51	0.16	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.88	Put	479.28000	0.47928		510.29000	0.51029	479.280	12.76	0.13	0.00	0	1,800.0
R2035	On	05/05/2022	Bond Future			10.90687	87.83613		10.93678	87.65309		10.91	0.00	0.00	0	0.0
R2035	On	04/08/2022	Bond Future			11.12202	88.85302		11.15318	88.66787		10.57	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/08/2022	Bond Future	9.84	Call	693.15000	0.69315		665.12000	0.66512	693.150	9.64	0.17	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,998.65000	4.99865		5,119.34000	5.11934	4,998.650	10.06	0.62	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,380.74000	3.38074		3,475.68000	3.47568	3,380.740	10.48	0.48	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			10.70387	85.92473		10.73649	85.71267			11.57	0.00	0.00	0	120,841.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,999.73000	4.99973		4,810.37000	4.81037	4,999.730	13.09	0.93	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	4.37000	0.00437		5.96000	0.00596	4.370	14.45	0.00	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.90418	82.62995		10.93808	82.41577			12.01	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.10610	83.60749		11.14133	83.39100			11.44	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.32092	80.32145		11.35762	80.10245			11.69	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	757.39000	0.75739		721.15000	0.72115	757.390	10.69	0.18	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,769.38000	4.76938		4,907.41000	4.90741	4,769.380	11.14	0.60	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,115.09000	3.11509		3,220.56000	3.22056	3,115.090	11.62	0.45	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			10.86753	87.75359		10.89504	87.56280			12.02	0.00	877,535.90	10	81,537.0
R2040	On 03/02/2022	Bond Future			11.06419	84.22898		11.09278	84.03634			12.51	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.26201	85.22550		11.29173	85.03077			11.90	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	282.23000	0.28223		267.82000	0.26782	282.230	10.78	0.09	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,190.53000	1.19053		1,143.01000	1.14301	1,190.530	11.10	0.28	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	585.10000	0.58510		612.60000	0.61260	585.100	14.99	0.12	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.47225	81.70740		11.50321	81.51048			12.17	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.88889	84.59102		10.90615	84.46905			12.50	0.00	0.00	0	62,280.0
R2044	On 03/02/2022	Bond Future			11.07548	81.15623		11.09340	81.03318			13.01	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.26278	82.11639		11.28139	81.99211			12.37	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.46147	78.68748		11.48085	78.56183			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			10.81205	83.78795		10.83941	83.58819			12.84	0.00	83,787.95	1	168,326.0
R2048	On 04/11/2021	Bond Future	10.20	Call	100.96000	0.10096		92.98000	0.09298	100.960	12.19	0.07	0.00	0	1,050.0	
R2048	On 04/11/2021	Bond Future	10.80	Call	1,277.10000	1.27710		1,199.35000	1.19935	1,277.100	12.94	0.50	0.00	0	1,050.0	
R2048	On 03/02/2022	Bond Future			10.99413	84.72342		11.02258	84.52173			12.67	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	10.00	Call	270.05000	0.27005		253.73000	0.25373	270.050	11.38	0.10	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,539.42000	1.53942		1,473.55000	1.47355	1,539.420	12.30	0.38	0.00	0	1,300.0	
R2048	On 05/05/2022	Bond Future			11.16936	81.31016		11.19892	81.10630			12.71	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.35290	82.25054		11.38367	82.04437			12.31	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.46264	69.69014		10.48998	69.53554			12.26	0.00	0.00	0	34,323.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/11/2021	Bond Future	9.50	Call	7.74000		0.00774		7.15000	0.00715	7.740	11.09	0.01	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,865.96000		2.86596		3,007.15000	3.00715	2,865.960	11.41	0.86	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,741.48000		1.74148		1,860.71000	1.86071	1,741.480	11.89	0.68	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	936.52000		0.93652		1,024.65000	1.02465	936.520	12.26	0.46	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	4.04000		0.00404		5.36000	0.00536	4.040	15.15	0.00	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.64567		70.46820		10.67398	70.31210		12.14	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.82834		68.15988		10.85767	68.00213		12.10	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.01691		68.94921		11.04733	68.78964		11.77	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			212.68712		212.68712		211.61746	211.61746			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			215.11430		215.11430		214.03324	214.03324			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			214.85065		214.85065		213.75725	213.75725			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			217.51547		217.51547		216.40891	216.40891			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			175.38554		175.38554		175.33411	175.33411			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			9.66627		85.20857		9.66344	85.22385		9.73	0.00	0.00	0	10,441.0
R213	On 03/02/2022	Bond Future			9.87384		86.15990		9.87083	86.17565		9.52	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	122.62000		0.12262		125.90000	0.12590	122.620	8.54	0.07	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	190.84000		0.19084		195.32000	0.19532	190.840	8.50	0.10	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	464.46000		0.46446		472.40000	0.47240	464.460	8.62	0.20	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	552.40000		0.55240		561.19000	0.56119	552.400	8.70	0.22	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,731.54000		2.73154		2,728.76000	2.72876	2,731.540	9.12	0.62	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,194.81000		2.19481		2,193.77000	2.19377	2,194.810	9.32	0.54	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,597.12000		1.59712		1,597.82000	1.59782	1,597.120	9.52	0.43	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,294.67000		1.29467		1,296.16000	1.29616	1,294.670	9.65	0.37	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,258.18000		1.25818		1,259.76000	1.25976	1,258.180	9.67	0.37	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,120.23000		1.12023		1,122.10000	1.12210	1,120.230	9.74	0.33	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	680.32000		0.68032		682.94000	0.68294	680.320	10.21	0.22	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	615.56000		0.61556		618.22000	0.61822	615.560	10.31	0.20	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.07596		83.64638		10.07277	83.66256		9.39	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.29056		84.61828		10.28720	84.63480		9.09	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	10.85291	66.34120		10.88027	66.18397		13.08	0.00	9,553,132.80	144	17,781.0
R214	On 03/02/2022	Bond Future	11.03704	67.08188		11.06541	66.92314		12.93	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.21432	64.59530		11.24373	64.43480		12.94	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.39969	65.34220		11.43022	65.17987		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 :											44,325,170.25	324	1 147 300.0
Grand Total:											44,325,170.25	324	1 147 300.0