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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/11/2021

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 03/02/2022	Index Future		805.72600	805.72600		803.07600	803.07600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		815.35100	815.35100		812.57500	812.57500			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		824.99400	824.99400		822.28300	822.28300			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future		835.32700	835.32700		832.60700	832.60700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		929.59900	929.59900		925.14600	925.14600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		940.70300	940.70300		936.08800	936.08800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		951.83000	951.83000		947.27200	947.27200			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future		963.75100	963.75100		959.16600	959.16600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		825.20700	825.20700		821.65200	821.65200			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future		835.06500	835.06500		831.37100	831.37100			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future		844.94200	844.94200		841.30300	841.30300			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 03/11/2022	Index Future		855.52400	855.52400		851.86600	851.86600			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		11.48500	75.66010		11.48500	75.66010			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.29248	78.81919		11.36203	78.45397			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future		11.52197	76.00323		11.59629	75.62425			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		11.76729	76.88243		11.84294	76.50818			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.01239	74.12521		12.09082	73.74867			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		11.96000	74.09810		11.96000	74.09810			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		11.79249	77.28157		11.84628	76.95798			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future		12.00952	73.96590		12.06724	73.62917			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		12.23475	74.81954		12.29334	74.48800			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.46058	71.55681		12.52134	71.22343			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 03/02/2022	GOVI		814.31800	814.31800		810.82100	810.82100			0.00	0.00	0	986.0
GOVI	On 05/05/2022	GOVI		824.04600	824.04600		820.41100	820.41100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		833.79200	833.79200		830.21300	830.21300			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		844.23500	844.23500		840.63700	840.63700			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		153.70448	153.70448		153.70448	153.70448			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.72308	154.72308		154.09432	154.09432			0.00	0.00	0	5,057.0
I2025	On 05/05/2022	Bond Future		156.61079	156.61079		155.95580	155.95580			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future		156.90929	156.90929		156.26541	156.26541			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		158.89197	158.89197		158.24486	158.24486			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		112.61070	112.61070		112.61070	112.61070			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future		113.92693	113.92693		113.92035	113.92035			0.00	0.00	0	2,806.0
I2029	On 05/05/2022	Bond Future		114.11946	114.11946		114.09928	114.09928			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future		115.51127	115.51127		115.50469	115.50469			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future		115.74771	115.74771		115.74482	115.74482			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 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/11/2021	Bond Future	106.90643		106.90643		106.90643	106.90643			0.00	0.00	0	0.00
I2033	On 03/02/2022	Bond Future	109.22967		109.22967		108.36637	108.36637			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	109.28383		109.28383		108.39706	108.39706			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.61655		110.61655		109.73217	109.73217			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	110.71046		110.71046		109.81851	109.81851			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/11/2021	Bond Future	120.54886		120.54886		120.54886	120.54886			0.00	0.00	0	0.00
I2038	On 03/02/2022	Bond Future	121.44314		121.44314		121.03863	121.03863			0.00	1,821,647.10	15	5,640.00
I2038	On 05/05/2022	Bond Future	122.92506		122.92506		122.50097	122.50097			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.61127		122.61127		122.19705	122.19705			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	124.16092		124.16092		123.74538	123.74538			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/11/2021	Bond Future	107.70750		107.70750		107.70750	107.70750			0.00	0.00	0	0.00
I2046	On 03/02/2022	Bond Future	108.97369		108.97369		109.42161	109.42161			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	108.42199		108.42199		108.86247	108.86247			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	109.74435		109.74435		110.20340	110.20340			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	109.20964		109.20964		109.67804	109.67804			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/11/2021	Bond Future	110.83887		110.83887		110.83887	110.83887			0.00	0.00	0	0.00
I2050	On 03/02/2022	Bond Future	111.81848		111.81848		110.35641	110.35641			0.00	21,692,785.12	194	8,475.00
I2050	On 05/05/2022	Bond Future	113.18260		113.18260		111.68958	111.68958			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.55005		112.55005		111.05226	111.05226			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.97249		113.97249		112.45929	112.45929			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/02/2022	Index Future	299.72200		299.72200		298.52700	298.52700			0.00	0.00	0	480.00
IGOV	On 05/05/2022	Index Future	303.37600		303.37600		302.13100	302.13100			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.03600		307.03600		305.81300	305.81300			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	310.95300		310.95300		309.72300	309.72300			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.69500		96.30500		3.70000	96.30000			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.96500		96.03500		3.96500	96.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.02000		95.98000		4.04000	95.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.33000		95.67000		4.35000	95.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.37500		95.62500		4.41500	95.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.67000		95.33000		4.73000	95.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.98000		95.02000		5.08000	94.92000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.33500		94.66500		5.48500	94.51500			0.00	0.00	0	0.00

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
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.82500		94.17500		5.99000	94.01000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.14000		93.86000		6.33000	93.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.52500		93.47500		6.69500	93.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.80500		93.19500		6.99500	93.00500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			8.20500		113.45815		8.20500	113.45815		5.65	0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.08407		110.95461		8.17579	110.57091		6.00	0.00	32,731,609.95	295	57,108.0
R186	On 05/05/2022	Bond Future			8.30824		112.28172		8.40982	111.88004		5.75	0.00	0.00	0	4,404.0
R186	On 05/05/2022	Bond Future	6.73	Call	126.96000		0.12696		102.91000	0.10291	126.960	5.38	0.07	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	351.02000		0.35102		292.45000	0.29245	351.020	5.26	0.16	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	489.20000		0.48920		411.74000	0.41174	489.200	5.21	0.21	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	931.52000		0.93152		803.82000	0.80382	931.520	5.25	0.35	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,387.45000		1.38745		1,220.77000	1.22077	1,387.450	5.44	0.45	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,820.63000		1.82063		1,622.87000	1.62287	1,820.630	5.57	0.52	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,192.94000		1.19294		1,356.07000	1.35607	1,192.940	5.71	0.38	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	826.25000		0.82625		951.39000	0.95139	826.250	5.83	0.29	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	612.29000		0.61229		711.59000	0.71159	612.290	5.95	0.22	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.56393		108.29047		8.66940	107.89720		5.87	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	223.01000		0.22301		187.09000	0.18709	223.010	5.04	0.10	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,012.66000		1.01266		892.65000	0.89265	1,012.660	5.20	0.33	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	728.26000		0.72826		819.15000	0.81915	728.260	6.33	0.21	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.82200		109.68597		8.93452	109.29167		5.72	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			326.86014		326.86014		326.86014	326.86014			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			322.51832		322.51832		322.38899	322.38899			0.00	0.00	0	1,079.0
R197	On 05/05/2022	Bond Future			326.45294		326.45294		326.28333	326.28333			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			322.07365		322.07365		321.94212	321.94212			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.14466		326.14466		326.02162	326.02162			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			238.00069		238.00069		238.00069	238.00069			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			238.26409		238.26409		236.51614	236.51614			0.00	953,056.36	4	7,843.0
R202	On 05/05/2022	Bond Future			241.17064		241.17064		239.37305	239.37305			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			239.67116		239.67116		237.88102	237.88102			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			242.69993		242.69993		240.89450	240.89450			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			5.44500		104.35591		5.44500	104.35591		1.41	0.00	0.00	0	0.0

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R2023	On 03/02/2022	Bond Future			5.51463		105.70303		5.59288	105.62251		1.33	0.00	2,431,169.69	23	13,436.0
R2023	On 05/05/2022	Bond Future			5.72630		103.05647		5.84536	102.96248		1.12	0.00	0.00	0	777.0
R2023	On 04/08/2022	Bond Future			6.15257		104.25427		6.30398	104.17103		0.85	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.06090		101.67214		7.32384	101.59191		0.60	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			9.64500		92.97580		9.64500	92.97580		9.14	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future			9.45585		92.14383		9.53567	91.72778		9.52	0.00	460,719.15	5	84,423.0
R2030	On 03/02/2022	Bond Future	8.39	Call	141.61000		0.14161		114.20000	0.11420	141.610	8.83	0.08	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	473.31000		0.47331		396.04000	0.39604	473.310	8.79	0.22	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.10	Call	851.71000		0.85171		730.30000	0.73030	851.710	9.00	0.33	0.00	0	4,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,942.22000		1.94222		2,186.37000	2.18637	1,942.220	9.22	0.54	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	2,074.96000		2.07496		1,851.45000	1.85145	2,074.960	9.42	0.58	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	980.53000		0.98053		1,137.82000	1.13782	980.530	9.54	0.34	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.90	Put	795.02000		0.79502		930.64000	0.93064	795.020	9.64	0.29	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	139.42000		0.13942		172.74000	0.17274	139.420	10.81	0.06	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.66472		93.24658		9.75061	92.81424		9.05	0.00	0.00	0	14,728.0
R2030	On 05/05/2022	Bond Future	7.73	Call	85.67000		0.08567		71.24000	0.07124	85.670	8.54	0.04	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	207.11000		0.20711		175.52000	0.17552	207.110	8.52	0.08	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	383.31000		0.38331		329.47000	0.32947	383.310	8.47	0.14	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	676.74000		0.67674		590.17000	0.59017	676.740	8.41	0.22	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	766.52000		0.76652		670.74000	0.67074	766.520	8.40	0.24	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,147.13000		3.14713		3,419.06000	3.41906	3,147.130	8.63	0.60	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,674.81000		1.67481		1,856.45000	1.85645	1,674.810	9.02	0.39	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,252.02000		1.25202		1,399.72000	1.39972	1,252.020	9.18	0.31	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	478.39000		0.47839		546.20000	0.54620	478.390	10.08	0.14	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.89724		90.30881		9.98513	89.88252		9.00	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	362.70000		0.36270		317.21000	0.31721	362.700	8.33	0.12	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	1,041.82000		1.04182		934.16000	0.93416	1,041.820	8.35	0.27	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,058.73000		1.05873		1,166.73000	1.16673	1,058.730	9.60	0.23	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.11660		91.47905		10.20816	91.05056		8.84	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			10.15000		88.86148		10.15000	88.86148		10.77	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future			9.90268		92.52288		9.98219	92.05834		10.50	0.00	0.00	0	109,476.0
R2032	On 03/02/2022	Bond Future	8.91	Call	151.74000		0.15174		120.63000	0.12063	151.740	9.26	0.08	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	292.28000		0.29228		236.86000	0.23686	292.280	9.17	0.14	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	852.79000		0.85279		719.21000	0.71921	852.790	9.16	0.32	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	874.20000		0.87420		738.20000	0.73820	874.200	9.17	0.33	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	963.56000		0.96356		817.77000	0.81777	963.560	9.24	0.35	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	2,460.60000		2.46060		2,766.93000	2.76693	2,460.600	9.32	0.62	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,003.23000		2.00323		2,274.27000	2.27427	2,003.230	9.55	0.54	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,730.80000		1.73080		1,514.70000	1.51470	1,730.800	9.70	0.51	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	9.90	Put	1,746.52000	1.74652	1,994.96000	1.99496	1,746.520	9.70	0.49	0.00	0	900.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	1,185.86000	1.18586	1,377.11000	1.37711	1,185.860	10.07	0.37	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	821.10000	0.82110	968.00000	0.96800	821.100	10.34	0.28	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	681.94000	0.68194	809.97000	0.80997	681.940	10.45	0.24	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	585.59000	0.58559	699.71000	0.69971	585.590	10.53	0.21	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.65	Put	463.16000	0.46316	558.41000	0.55841	463.160	10.66	0.18	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	454.01000	0.45401	547.80000	0.54780	454.010	10.67	0.17	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.90	Put	284.31000	0.28431	348.58000	0.34858	284.310	10.98	0.12	0.00	0	900.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	258.10000	0.25810	317.40000	0.31740	258.100	11.06	0.11	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	183.79000	0.18379	228.20000	0.22820	183.790	11.35	0.08	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.09943	89.48281	10.18430	89.00179		10.39	0.00	0.00	0	20,384.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	1,154.07000	1.15407	1,014.34000	1.01434	1,154.070	9.35	0.32	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	2,737.37000	2.73737	2,490.56000	2.49056	2,737.370	10.09	0.54	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.29	Call	3,095.11000	3.09511	2,829.63000	2.82963	3,095.110	10.21	0.58	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	10.98	Put	893.45000	0.89345	1,010.83000	1.01083	893.450	10.89	0.22	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	711.17000	0.71117	808.27000	0.80827	711.170	11.18	0.18	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.31048	90.50303	10.39708	90.02718		9.93	0.00	0.00	0	0.0		
R2032	On 04/08/2022	Bond Future	8.97	Call	507.96000	0.50796	444.27000	0.44427	507.960	8.91	0.15	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	9.72	Call	1,488.05000	1.48805	1,339.39000	1.33939	1,488.050	9.05	0.33	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	11.60	Put	905.78000	0.90578	1,003.62000	1.00362	905.780	10.79	0.19	0.00	0	800.0		
R2032	On 03/11/2022	Bond Future			10.51908	87.53034	10.60897	87.05155		10.31	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		
R2035	On 04/11/2021	Bond Future			10.57000	89.72555	10.57000	89.72555		11.92	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future			10.33543	93.59711	10.41489	93.07874		11.64	0.00	4,305,467.06	46	98,443.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	459.36000	0.45936	376.63000	0.37663	459.360	10.12	0.19	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	9.92	Call	833.39000	0.83339	701.69000	0.70169	833.390	10.39	0.29	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,272.11000	1.27211	1,093.40000	1.09340	1,272.110	10.70	0.38	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.24	Call	1,689.65000	1.68965	1,472.91000	1.47291	1,689.650	10.93	0.46	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	1,754.38000	1.75438	1,532.21000	1.53221	1,754.380	10.97	0.47	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.34	Put	1,995.29000	1.99529	2,269.88000	2.26988	1,995.290	11.09	0.49	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,060.46000	2.06046	1,814.01000	1.81401	2,060.460	11.11	0.52	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.61	Put	1,294.02000	1.29402	1,499.46000	1.49946	1,294.020	11.48	0.36	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	1,208.43000	1.20843	1,404.31000	1.40431	1,208.430	11.52	0.34	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	611.20000	0.61120	729.47000	0.72947	611.200	11.99	0.20	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	589.87000	0.58987	704.86000	0.70486	589.870	12.03	0.19	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.11	Put	530.26000	0.53026	635.87000	0.63587	530.260	12.13	0.17	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	391.52000	0.39152	474.01000	0.47401	391.520	12.43	0.13	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.33	Put	358.80000	0.35880	435.49000	0.43549	358.800	12.53	0.12	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	323.17000	0.32317	393.39000	0.39339	323.170	12.65	0.11	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	178.93000	0.17893	221.17000	0.22117	178.930	13.31	0.07	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	136.76000	0.13676	170.19000	0.17019	136.760	13.57	0.05	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.52259	90.23824	10.60697	89.70266		11.57	0.00	0.00	0	8,926.0		

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			10.72471		91.26531		10.81080	90.73439		11.04	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	711.53000		0.71153		625.95000	0.62595	711.530	9.93	0.18	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,128.09000		1.12809		1,004.47000	1.00447	1,128.090	9.99	0.25	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,682.06000		2.68206		2,451.56000	2.45156	2,682.060	10.37	0.46	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,549.09000		3.54909		3,831.51000	3.83151	3,549.090	10.48	0.51	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,279.05000		2.27905		2,486.56000	2.48656	2,279.050	10.94	0.37	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	862.67000		0.86267		957.92000	0.95792	862.670	12.13	0.16	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.92393		87.97225		11.01309	87.43765		11.50	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			10.77500		85.46336		10.77500	85.46336		12.54	0.00	0.00	0	0.00
R2037	On 03/02/2022	Bond Future			10.53594		85.01086		10.60483	84.55776		12.88	0.00	2,210,282.36	26	112,868.00
R2037	On 05/05/2022	Bond Future			10.72139		86.02844		10.79462	85.55946		12.22	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			10.92308		82.75361		10.99764	82.28955		12.29	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,250.08000		1.25008		1,133.69000	1.13369	1,250.080	11.17	0.27	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	3,380.09000		3.38009		3,617.38000	3.61738	3,380.090	11.69	0.49	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,092.10000		2.09210		2,261.32000	2.26132	2,092.100	12.22	0.34	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.11040		83.83078		11.18744	83.36359		12.17	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/11/2021	Bond Future			10.89000		87.59771		10.89000	87.59771		13.03	0.00	0.00	0	0.00
R2040	On 03/02/2022	Bond Future			10.68178		86.87417		10.73508	86.49770		13.41	0.00	2,866,847.61	33	76,971.00
R2040	On 05/05/2022	Bond Future			10.86263		87.91403		10.91957	87.52242		12.71	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	554.89000		0.55489		500.71000	0.50071	554.890	11.48	0.16	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,014.96000		2.01496		1,867.99000	1.86799	2,014.960	11.86	0.41	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	288.68000		0.28868		318.77000	0.31877	288.680	15.96	0.06	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.05892		84.40995		11.11661	84.02436		12.80	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	595.92000		0.59592		545.82000	0.54582	595.920	11.67	0.14	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,403.15000		2.40315		2,254.87000	2.25487	2,403.150	11.95	0.41	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,202.46000		1.20246		1,288.20000	1.28820	1,202.460	13.81	0.20	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.24088		85.50933		11.30040	85.12167		12.67	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			10.90000		84.51247		10.90000	84.51247		13.60	0.00	0.00	0	0.00
R2044	On 03/02/2022	Bond Future			10.70240		83.79076		10.75562	83.40628		13.99	0.00	502,744.56	6	54,053.00
R2044	On 05/05/2022	Bond Future			10.87328		84.79375		10.93004	84.39435		13.26	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.05837		81.37923		11.11593	80.98552		13.35	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.22951		82.43915		11.28890	82.04314		13.21	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			10.85000		83.51110		10.85000	83.51110		14.02	0.00	0.00	0	0.00
R2048	On 03/02/2022	Bond Future			10.64883		87.24349		10.70207	86.84607		13.68	0.00	0.00	0	179,193.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 03/02/2022	Bond Future	10.00	Call	482.37000		0.48237		423.24000	0.42324	482.370	12.27	0.18	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	850.96000		0.85096		758.18000	0.75818	850.960	12.55	0.27	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	1,368.72000		1.36872		1,236.28000	1.23628	1,368.720	12.82	0.38	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	2,433.15000		2.43315		2,237.10000	2.23710	2,433.150	13.27	0.54	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	3,306.13000		3.30613		3,069.69000	3.06969	3,306.130	13.55	0.64	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	3,783.14000		3.78314		3,528.02000	3.52802	3,783.140	13.68	0.69	0.00	0	100.0
R2048	On 05/05/2022	Bond Future			10.80890		83.87171		10.86560	83.45932		13.67	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			10.98024		84.82527		11.03776	84.41828		13.04	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.14765		81.51283		11.20706	81.10341		13.62	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			10.53500		69.28203		10.53500	69.28203		13.25	0.00	0.00	0	0.0
R209	On 03/02/2022	Bond Future			10.28035		72.52879		10.34890	72.13550		12.97	0.00	0.00	0	20,114.0
R209	On 05/05/2022	Bond Future			10.44779		70.25479		10.52037	69.84824		12.88	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	821.65000		0.82165		728.14000	0.72814	821.650	11.52	0.25	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,686.34000		1.68634		1,850.69000	1.85069	1,686.340	12.61	0.38	0.00	0	12,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	376.08000		0.37608		425.25000	0.42525	376.080	14.51	0.11	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.62489		71.05460		10.69857	70.65184		12.33	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			10.79795		68.83601		10.87392	68.43054		12.80	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			210.86698		210.86698		210.86698	210.86698			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			213.50949		213.50949		212.88064	212.88064			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			213.26249		213.26249		212.60066	212.60066			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.86334		215.86334		215.21943	215.21943			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.67787		215.67787		215.03280	215.03280			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			175.91224		175.91224		175.91224	175.91224			0.00	0.00	0	0.0
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			9.95000		83.69466		9.95000	83.69466		10.34	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.72061		86.96636		9.81063	86.49136		10.15	0.00	0.00	0	20,720.0
R213	On 03/02/2022	Bond Future	8.63	Call	116.75000		0.11675		89.98000	0.08998	116.750	9.20	0.07	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	190.54000		0.19054		149.13000	0.14913	190.540	9.14	0.11	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	467.66000		0.46766		378.02000	0.37802	467.660	9.02	0.22	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	549.86000		0.54986		447.35000	0.44735	549.860	9.00	0.25	0.00	0	430.0

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	9.58	Put	1,994.32000		1.99432		2,282.80000	2.28280	1,994.320	9.41	0.57	0.00	0	200.0
R213	9.76	Put	1,519.70000		1.51970		1,763.49000	1.76349	1,519.700	9.64	0.47	0.00	0	102.0
R213	10.00	Put	1,026.66000		1.02666		1,213.95000	1.21395	1,026.660	9.92	0.35	0.00	0	430.0
R213	10.15	Put	786.68000		0.78668		941.85000	0.94185	786.680	10.06	0.29	0.00	0	200.0
R213	10.17	Put	758.46000		0.75846		909.59000	0.90959	758.460	10.08	0.28	0.00	0	220.0
R213	10.25	Put	654.17000		0.65417		789.77000	0.78977	654.170	10.15	0.25	0.00	0	102.0
R213	10.60	Put	333.70000		0.33370		414.26000	0.41426	333.700	10.52	0.14	0.00	0	430.0
R213	10.67	Put	291.85000		0.29185		364.07000	0.36407	291.850	10.61	0.13	0.00	0	220.0
R213			9.91381		84.47425		10.00971	83.98334		10.06	0.00	0.00	0	0.0
R213			10.12476		85.43836		10.22288	84.95177		9.60	0.00	0.00	0	0.0
R213			10.33496		83.01291		10.43692	82.52311		9.87	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.89000		66.12820		10.89000	66.12820		14.19	0.00	0.00	0	0.0
R214			10.68127		69.12614		10.73440	68.81443		13.89	0.00	0.00	0	20,094.0
R214			10.84386		66.67302		10.90034	66.34942		13.85	0.00	0.00	0	441.0
R214			11.01766		67.43085		11.07479	67.11162		13.24	0.00	0.00	0	0.0
R214			11.18760		65.02775		11.24646	64.70661		13.82	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												69,976,328.96	647	1 170 758.0
Grand Total:												69,976,328.96	647	1 170 758.0