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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2021

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		805.94300	805.94300		804.34700	804.34700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		815.54400	815.54400		813.93300	813.93300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		825.48800	825.48800		823.85800	823.85800			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future		835.92800	835.92800		834.27900	834.27900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		914.10300	914.10300		910.16100	910.16100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		924.99200	924.99200		921.00700	921.00700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		936.27100	936.27100		932.23800	932.23800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future		948.11200	948.11200		944.03000	944.03000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		812.68500	812.68500		811.03900	811.03900			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future		822.36600	822.36600		820.70400	820.70400			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future		832.39400	832.39400		830.71200	830.71200			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	842.92100		842.92100		841.21900	841.21900			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 03/02/2022	Bond Future	11.63605		77.03854		11.66458	76.89330			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.88081		74.19767		11.91050	74.05099			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	12.13610		75.08236		12.16708	74.93393			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.39550		72.31106		12.42782	72.16087			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 03/02/2022	Bond Future	12.02871		75.87764		12.03121	75.86302			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.25668		72.54182		12.25924	72.52731			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.48781		73.40549		12.49046	73.39093			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.72338		70.13335		12.72613	70.11870			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	802.19400		802.19400		800.51000	800.51000			0.00	0.00	0	983.0
GOVI	On 05/05/2022	GOVI	811.75000		811.75000		810.04900	810.04900			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	821.64800		821.64800		819.92800	819.92800			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	832.04000		832.04000		830.29900	830.29900			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.26908		154.26908		153.90898	153.90898			0.00	2,314,036.20	15	5,431.0
I2025	On 05/05/2022	Bond Future	156.14504		156.14504		155.78113	155.78113			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	156.49600		156.49600		156.12836	156.12836			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	158.49195		158.49195		158.11982	158.11982			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 03/02/2022	Bond Future	112.02264		112.02264		112.00868	112.00868			0.00	0.00	0	2,806.0
I2029	On 05/05/2022	Bond Future	112.18749		112.18749		112.17361	112.17361			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future	113.59722		113.59722		113.58334	113.58334			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	113.82329		113.82329		113.80959	113.80959			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 03/02/2022	Bond Future	108.16300		108.16300		107.31605	107.31605			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future	108.19916		108.19916		107.34217	107.34217			0.00	0.00	0	2,121.0

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 04/08/2022	Bond Future		109.55864	109.55864	108.69112	108.69112			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future		109.65264	109.65264	108.77446	108.77446			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 03/02/2022	Bond Future		121.80289	121.80289	119.83817	119.83817			0.00	0.00	0	6,294.0
I2038		On 05/05/2022	Bond Future		123.28413	123.28413	121.29607	121.29607			0.00	0.00	0	677.0
I2038		On 04/08/2022	Bond Future		123.02091	123.02091	121.00871	121.00871			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future		124.59014	124.59014	122.55241	122.55241			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 03/02/2022	Bond Future		111.14411	111.14411	108.48228	108.48228			0.00	0.00	0	15,506.0
I2046		On 05/05/2022	Bond Future		110.61441	110.61441	107.92022	107.92022			0.00	0.00	0	171.0
I2046		On 04/08/2022	Bond Future		112.00451	112.00451	109.27670	109.27670			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future		111.51216	111.51216	108.74974	108.74974			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 03/02/2022	Bond Future		111.42508	111.42508	110.07964	110.07964			0.00	668,550.48	6	9,200.0
I2050		On 05/05/2022	Bond Future		112.78004	112.78004	111.41853	111.41853			0.00	0.00	0	379.0
I2050		On 04/08/2022	Bond Future		112.18475	112.18475	110.80670	110.80670			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future		113.61563	113.61563	112.22018	112.22018			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 03/02/2022	Index Future		299.13300	299.13300	296.68100	296.68100			0.00	0.00	0	483.0
IGOV		On 05/05/2022	Index Future		302.77000	302.77000	300.28900	300.28900			0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future		306.53400	306.53400	304.02300	304.02300			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		310.48200	310.48200	307.94000	307.94000			0.00	0.00	0	0.0
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		3.94500	96.05500	3.93500	96.06500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.21000	95.79000	4.20000	95.80000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.27500	95.72500	4.26500	95.73500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.59000	95.41000	4.59000	95.41000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.65000	95.35000	4.65000	95.35000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.94000	95.06000	4.94000	95.06000			0.00	0.00	0	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.33500	94.66500	5.34500	94.65500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.87000	94.13000	5.89000	94.11000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.15000	93.85000	6.14000	93.86000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.45500	93.54500	6.47500	93.52500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.67500	93.32500	6.68500	93.31500			0.00	0.00	0	75.0
R186		On 03/02/2022	Bond Future		8.07575	110.98949	8.13056	110.75991		5.66	0.00	52,165,060.30	470	58,709.0
R186		On 05/05/2022	Bond Future		8.30061	112.31197	8.35917	112.08009		5.64	0.00	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	88.02000	0.08802	77.42000	0.07742	88.020	5.33	0.05	0.00	3,600.0

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 05/05/2022	Bond Future	7.28	Call	268.76000	0.26876		239.90000	0.23990	268.760	5.15	0.14	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	388.52000	0.38852		348.85000	0.34885	388.520	5.09	0.19	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	860.52000	0.86052		788.78000	0.78878	860.520	5.34	0.34	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,296.92000	1.29692		1,201.80000	1.20180	1,296.920	5.49	0.44	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,716.90000	1.71690		1,602.75000	1.60275	1,716.900	5.58	0.53	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,058.79000	1.05879		1,151.22000	1.15122	1,058.790	5.69	0.37	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	713.04000	0.71304		782.36000	0.78236	713.040	5.84	0.27	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	518.19000	0.51819		572.24000	0.57224	518.190	5.99	0.21	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.54482	108.36193		8.60768	108.12712		5.66	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	174.50000	0.17450		156.09000	0.15609	174.500	4.91	0.09	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	936.45000	0.93645		866.12000	0.86612	936.450	5.14	0.32	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	628.52000	0.62852		679.62000	0.67962	628.520	6.29	0.20	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.79796	109.77045		8.86555	109.53314		5.59	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 03/02/2022	Bond Future			321.63781	321.63781		321.94417	321.94417			0.00	0.00	0	1,079.0
R197	On 05/05/2022	Bond Future			325.54833	325.54833		325.85969	325.85969			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.28151	321.28151		321.59750	321.59750			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.37988	325.37988		325.70043	325.70043			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 03/02/2022	Bond Future			236.56676	236.56676		234.71271	234.71271			0.00	0.00	0	7,744.0
R202	On 05/05/2022	Bond Future			239.44300	239.44300		237.56740	237.56740			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			238.01236	238.01236		236.11388	236.11388			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			241.04818	241.04818		239.12567	239.12567			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 03/02/2022	Bond Future			4.96129	106.27513		5.02120	106.21296		1.30	0.00	0.00	0	16,327.0
R2023	On 05/05/2022	Bond Future			5.00257	103.63089		5.08098	103.56840		1.08	0.00	0.00	0	835.0
R2023	On 04/08/2022	Bond Future			5.02183	104.88005		5.13636	104.81633		0.77	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			4.98137	102.31115		5.18755	102.24743		0.81	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 03/02/2022	Bond Future			9.72060	90.77307		9.80052	90.36442		9.08	0.00	0.00	0	83,814.0
R2030	On 03/02/2022	Bond Future	8.39	Call	16.33000	0.01633		11.90000	0.01190	16.330	8.41	0.01	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	103.19000	0.10319		78.89000	0.07889	103.190	8.27	0.08	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	347.10000	0.34710		278.39000	0.27839	347.100	8.38	0.20	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,469.65000	2.46965		2,780.20000	2.78020	2,469.650	8.51	0.72	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,020.77000	1.02077		864.21000	0.86421	1,020.770	8.73	0.43	0.00	0	1,000.0

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R2030	On 03/02/2022	Bond Future	9.78	Put	1,181.52000	1.18152		1,388.62000	1.38862	1,181.520	8.91	0.46	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.80	Call	1,542.31000	1.54231		1,335.79000	1.33579	1,542.310	8.93	0.56	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.90	Put	929.41000	0.92941		1,107.10000	1.10710	929.410	9.00	0.39	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	102.61000	0.10261		135.07000	0.13507	102.610	10.10	0.06	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.94300	91.85529		10.02669	91.44219		8.85	0.00	0.00	0	14,757.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	23.57000	0.02357		18.96000	0.01896	23.570	8.40	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	72.39000	0.07239		59.55000	0.05955	72.390	8.40	0.04	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	155.63000	0.15563		130.09000	0.13009	155.630	8.34	0.07	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	312.15000	0.31215		265.11000	0.26511	312.150	8.25	0.13	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	363.92000	0.36392		310.25000	0.31025	363.920	8.23	0.15	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,829.87000	3.82987		4,137.43000	4.13743	3,829.870	8.21	0.72	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,037.17000	2.03717		2,251.27000	2.25127	2,037.170	8.66	0.49	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,508.06000	1.50806		1,683.53000	1.68353	1,508.060	8.82	0.39	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	520.31000	0.52031		597.68000	0.59768	520.310	9.64	0.17	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			10.18258	88.93416		10.27051	88.51595		8.79	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	173.64000	0.17364		148.55000	0.14855	173.640	8.21	0.07	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	594.10000	0.59410		522.38000	0.52238	594.100	8.16	0.19	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,192.77000	1.19277		1,318.71000	1.31871	1,192.770	9.13	0.28	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.41372	90.09802		10.50594	89.67489		8.57	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 03/02/2022	Bond Future			10.19990	90.80276		10.27434	90.37888		9.91	0.00	726,422.08	8	113,409.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	13.68000	0.01368		9.95000	0.00995	13.680	8.81	0.01	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	38.89000	0.03889		28.95000	0.02895	38.890	8.70	0.03	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	225.30000	0.22530		177.20000	0.17720	225.300	8.65	0.14	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	263.55000	0.26355		208.80000	0.20880	263.550	8.70	0.16	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,777.44000	2.77744		3,108.29000	3.10829	2,777.440	8.96	0.74	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	671.60000	0.67160		557.13000	0.55713	671.600	9.08	0.31	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	2,407.44000	2.40744		2,716.85000	2.71685	2,407.440	9.08	0.69	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,589.98000	1.58998		1,836.15000	1.83615	1,589.980	9.44	0.53	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,060.44000	1.06044		1,250.86000	1.25086	1,060.440	9.74	0.40	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	860.26000	0.86026		1,025.65000	1.02565	860.260	9.85	0.34	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	723.11000	0.72311		869.64000	0.86964	723.110	9.94	0.30	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	538.71000	0.53871		657.19000	0.65719	538.710	10.09	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	308.60000	0.30860		385.77000	0.38577	308.600	10.43	0.15	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	274.46000	0.27446		344.72000	0.34472	274.460	10.51	0.14	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	180.00000	0.18000		229.71000	0.22971	180.000	10.82	0.09	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.41021	87.73828		10.48783	87.30975		10.05	0.00	0.00	0	20,406.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	494.52000	0.49452		423.98000	0.42398	494.520	8.84	0.19	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,565.03000	1.56503		1,399.50000	1.39950	1,565.030	9.41	0.42	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,856.11000	1.85611		1,671.17000	1.67117	1,856.110	9.56	0.46	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,068.13000	1.06813		1,201.95000	1.20195	1,068.130	10.27	0.28	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	825.36000	0.82536		934.64000	0.93464	825.360	10.54	0.23	0.00	0	780.0	

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 04/08/2022	Bond Future			10.62896	88.76987		10.71001	88.33611			9.51	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	204.98000	0.20498		175.79000	0.17579	204.980		8.52	0.08	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	773.57000	0.77357		684.59000	0.68459	773.570		8.55	0.22	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	1,013.26000	1.01326		1,121.01000	1.12101	1,013.260		10.11	0.23	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.84977	85.78617		10.93442	85.34721			9.77	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 03/02/2022	Bond Future			10.71017	91.18956		10.73825	91.01291			11.00	0.00	0.00	0	105,296.0
R2035	On 03/02/2022	Bond Future	9.70	Call	57.16000	0.05716		52.86000	0.05286	57.160		9.70	0.04	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	135.33000	0.13533		125.39000	0.12539	135.330		9.58	0.08	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	271.60000	0.27160		252.96000	0.25296	271.600		9.68	0.15	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	449.84000	0.44984		421.24000	0.42124	449.840		9.88	0.22	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	480.72000	0.48072		450.51000	0.45051	480.720		9.90	0.23	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	2,996.47000	2.99647		3,135.97000	3.13597	2,996.470		10.02	0.73	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	637.79000	0.63779		599.73000	0.59973	637.790		10.03	0.28	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	1,907.89000	1.90789		2,019.93000	2.01993	1,907.890		10.44	0.56	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	1,776.40000	1.77640		1,884.08000	1.88408	1,776.400		10.51	0.53	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	833.15000	0.83315		900.55000	0.90055	833.150		11.04	0.31	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	797.89000	0.79789		863.36000	0.86336	797.890		11.06	0.30	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	699.43000	0.69943		759.27000	0.75927	699.430		11.14	0.27	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	476.63000	0.47663		522.17000	0.52217	476.630		11.38	0.20	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	426.47000	0.42647		468.40000	0.46840	426.470		11.47	0.18	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	372.83000	0.37283		410.72000	0.41072	372.830		11.58	0.16	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	173.38000	0.17338		194.14000	0.19414	173.380		12.24	0.08	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	123.61000	0.12361		139.36000	0.13936	123.610		12.55	0.06	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.91310	87.79796		10.94227	87.61955			11.21	0.00	0.00	0	8,926.0
R2035	On 05/05/2022	Bond Future	10.72	Call	1,938.36000	1.93836		1,869.15000	1.86915	1,938.360		10.91	0.44	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	2,804.24000	2.80424		2,906.51000	2.90651	2,804.240		11.02	0.52	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	333.06000	0.33306		353.38000	0.35338	333.060		13.85	0.09	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			11.12621	88.82809		11.15659	88.64764			10.57	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	255.96000	0.25596		243.26000	0.24326	255.960		9.47	0.08	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	459.74000	0.45974		438.64000	0.43864	459.740		9.48	0.14	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,435.37000	1.43537		1,383.22000	1.38322	1,435.370		9.83	0.32	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,649.64000	4.64964		4,771.71000	4.77171	4,649.640		9.96	0.64	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,019.29000	3.01929		3,113.27000	3.11327	3,019.290		10.46	0.48	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	1,131.25000	1.13125		1,176.85000	1.17685	1,131.250		11.74	0.22	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.34042	85.51488		11.37205	85.33235			10.91	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			10.86158	82.90028		10.88950	82.72296			12.13	0.00	20,725,070.00	250	118,846.0
R2037	On 05/05/2022	Bond Future			11.06054	83.88874		11.08952	83.70968			11.79	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			11.27127	80.61913		11.30145	80.43799			11.73	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	565.88000	0.56588		540.73000	0.54073	565.880		10.54	0.16	0.00	0	50.0

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
R2037	On 04/08/2022	Bond Future	10.90	Put	4,228.86000	4.22886	4,344.77000	4.34477	4,228.860	11.07	0.60		0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,831.58000	2.83158	2,748.18000	2.74818	2,831.580	11.44	0.50		0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,622.59000	2.62259	2,708.42000	2.70842	2,622.590	11.65	0.44		0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,561.03000	1.56103	1,620.28000	1.62028	1,561.030	12.26	0.29		0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.47076	81.67905	11.50212	81.49578		11.51	0.00		0.00	0	0.0	
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 03/02/2022	Bond Future			10.93163	85.13136	10.93891	85.08141		12.63	0.00		14,727,725.28	173	88,015.0	
R2040	On 03/02/2022	Bond Future	10.60	Call	784.14000	0.78414	780.90000	0.78090	784.140	11.98	0.30		0.00	0	2,000.0	
R2040	On 05/05/2022	Bond Future			11.12293	86.14648	11.13045	86.09627		12.27	0.00		0.00	0	8,568.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	203.45000	0.20345	202.49000	0.20249	203.450	10.97	0.08		0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,101.10000	1.10110	1,093.66000	1.09366	1,101.100	11.32	0.29		0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	292.96000	0.29296	300.59000	0.30059	292.960	15.60	0.07		0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.32521	82.65298	11.33303	82.60226		12.21	0.00		0.00	0	0.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	254.10000	0.25410	252.38000	0.25238	254.100	11.06	0.08		0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,448.41000	1.44841	1,438.20000	1.43820	1,448.410	11.27	0.31		0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,350.01000	1.35001	1,368.05000	1.36805	1,350.010	13.28	0.24		0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.51616	83.73988	11.52426	83.68872		11.98	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 03/02/2022	Bond Future			10.96014	81.95577	10.96218	81.94152		13.17	0.00		655,646.16	8	56,559.0	
R2044	On 05/05/2022	Bond Future			11.14169	82.93303	11.14376	82.91895		12.80	0.00		0.00	0	5,735.0	
R2044	On 04/08/2022	Bond Future			11.33331	79.52693	11.33545	79.51279		12.74	0.00		0.00	0	0.0	
R2044	On 03/11/2022	Bond Future			11.51378	80.57279	11.51598	80.55863		12.50	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 03/02/2022	Bond Future			10.89247	85.45141	10.88932	85.47415		12.85	0.00		21,021,046.86	246	191,118.0	
R2048	On 03/02/2022	Bond Future	10.20	Call	220.63000	0.22063	229.62000	0.22962	220.630	11.74	0.11		0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	10.30	Call	326.33000	0.32633	337.85000	0.33785	326.330	11.85	0.15		0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.40	Call	465.77000	0.46577	479.99000	0.47999	465.770	11.96	0.20		0.00	0	100.0	
R2048	On 03/02/2022	Bond Future	10.90	Call	1,812.85000	1.81285	1,838.93000	1.83893	1,812.850	12.71	0.52		0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,208.08000	2.20808	2,235.47000	2.23547	2,208.080	12.85	0.58		0.00	0	1,400.0	
R2048	On 05/05/2022	Bond Future			11.06254	82.05457	11.05922	82.07790		13.17	0.00		0.00	0	2,035.0	
R2048	On 04/08/2022	Bond Future			11.23977	83.01685	11.23629	83.04063		12.42	0.00		0.00	0	0.0	
R2048	On 03/11/2022	Bond Future			11.41618	79.69102	11.41254	79.71522		12.86	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 03/02/2022	Bond Future			10.64072	70.49555	10.66840	70.34283		12.26	0.00		17,623,887.50	250	20,181.0	
R209	On 05/05/2022	Bond Future			10.82195	68.19432	10.85061	68.04006		12.48	0.00		0.00	0	5,396.0	
R209	On 05/05/2022	Bond Future	9.75	Call	279.90000	0.27990	264.88000	0.26488	279.900	11.03	0.12		0.00	0	8,525.0	
R209	On 05/05/2022	Bond Future	10.75	Put	2,351.30000	2.35130	2,438.29000	2.43829	2,351.300	12.18	0.51		0.00	0	12,050.0	
R209	On 05/05/2022	Bond Future	12.00	Put	507.55000	0.50755	535.99000	0.53599	507.550	14.22	0.15		0.00	0	12,050.0	

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 04/08/2022	Bond Future		11.00824	68.99479		11.03797	68.83868		11.80	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future		11.19405	66.75858		11.22487	66.60068		12.15	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 03/02/2022	Bond Future		211.53468	211.53468		210.78750	210.78750			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future		211.25502	211.25502		210.49923	210.49923			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future		213.90976	213.90976		213.14473	213.14473			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future		213.72569	213.72569		212.95153	212.95153			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 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future		10.00690	85.46770		10.07626	85.10982		9.71	0.00	0.00	0	20,884.0
R213	On 03/02/2022	Bond Future	8.63	Call	10.59000	0.01059	7.98000	0.00798	10.590	8.78	0.01	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	23.07000	0.02307	17.62000	0.01762	23.070	8.72	0.02	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	95.89000	0.09589	75.61000	0.07561	95.890	8.60	0.07	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	123.84000	0.12384	98.31000	0.09831	123.840	8.57	0.09	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,699.57000	2.69957	2,982.88000	2.98288	2,699.570	8.94	0.75	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,040.81000	2.04081	2,288.97000	2.28897	2,040.810	9.14	0.65	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,348.93000	1.34893	1,544.86000	1.54486	1,348.930	9.47	0.50	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,008.97000	1.00897	1,172.34000	1.17234	1,008.970	9.61	0.41	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	969.09000	0.96909	1,128.23000	1.12823	969.090	9.63	0.39	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	821.83000	0.82183	964.41000	0.96441	821.830	9.71	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	379.63000	0.37963	461.09000	0.46109	379.630	10.10	0.19	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	323.81000	0.32381	395.79000	0.39579	323.810	10.21	0.17	0.00	0	220.0
R213	On 05/05/2022	Bond Future		10.21318	82.95404		10.28549	82.59222		9.81	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future		10.43132	83.93026		10.50688	83.56399		9.30	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future		10.65334	81.49583		10.73228	81.12526		9.50	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 03/02/2022	Bond Future		10.92885	67.69295		10.93086	67.68151		13.08	0.00	0.00	0	19,787.0
R214	On 05/05/2022	Bond Future		11.10099	65.21980		11.10302	65.20853		13.37	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future		11.28010	65.98450		11.28220	65.97314		12.64	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future		11.45846	63.57064		11.46061	63.55928		13.08	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

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/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 :											130,627,444.86	1,426	1 171 272.0
Grand Total:											130,627,444.86	1,426	1 171 272.0