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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2021

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
<b>Derivatives</b>														
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	805.06000		805.06000		804.07000	804.07000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.30100		814.30100		813.30200	813.30200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	823.91200		823.91200		822.90300	822.90300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	833.84500		833.84500		832.82400	832.82400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	921.46000		921.46000		918.36900	918.36900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	932.03600		932.03600		928.91400	928.91400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	943.03700		943.03700		939.88000	939.88000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	954.40600		954.40600		951.21100	951.21100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	809.56700		809.56700		806.16100	806.16100			0.00	40,478,350.00	5	119.0
ALBI	On 03/02/2022	Index Future	818.85900		818.85900		815.41800	815.41800			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	828.52400		828.52400		825.04300	825.04300			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		838.51200	838.51200	834.99100	834.99100			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		11.36919	76.26676	11.44460	75.87096			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.61202	77.16118	11.69064	76.76098			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.85744	74.31341	11.93941	73.90856			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		12.11390	75.18899	12.19949	74.77910			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		11.90331	74.43441	11.98391	73.95703			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		12.12672	75.30795	12.21078	74.82520			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.36053	71.95710	12.44837	71.46868			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.59813	72.80340	12.68991	72.30898			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		799.60300	799.60300	796.32900	796.32900			0.00	0.00	0	984.0
GOVI		On 03/02/2022	GOVI		808.78100	808.78100	805.47200	805.47200			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		818.32700	818.32700	814.98000	814.98000			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		828.19200	828.19200	824.80600	824.80600			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		154.94441	154.94441	155.25776	155.25776			0.00	0.00	0	4,840.0
I2025		On 03/02/2022	Bond Future		155.19485	155.19485	155.51237	155.51237			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.06408	157.06408	157.38570	157.38570			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.41258	157.41258	157.73837	157.73837			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		113.71606	113.71606	113.87648	113.87648			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.04931	115.04931	115.21200	115.21200			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.24873	115.24873	115.41361	115.41361			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		116.67994	116.67994	116.84693	116.84693			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		107.11236	107.11236	107.32677	107.32677			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		108.36806	108.36806	108.58535	108.58535			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	108.40785	108.40785		108.62801	108.62801			0.00	0.00	0	0.0	
I2033		On 04/08/2022	Bond Future	109.75407	109.75407		109.97708	109.97708			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	119.84440	119.84440		120.62858	120.62858			0.00	0.00	0	7,634.0	
I2038		On 03/02/2022	Bond Future	119.48755	119.48755		120.28146	120.28146			0.00	0.00	0	0.0	
I2038		On 05/05/2022	Bond Future	120.92689	120.92689		121.73053	121.73053			0.00	0.00	0	0.0	
I2038		On 04/08/2022	Bond Future	120.62661	120.62661		121.44035	121.44035			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	106.87479	106.87479		107.14509	107.14509			0.00	0.00	0	18,100.0	
I2046		On 03/02/2022	Bond Future	108.12794	108.12794		108.40162	108.40162			0.00	0.00	0	0.0	
I2046		On 05/05/2022	Bond Future	107.56655	107.56655		107.84367	107.84367			0.00	0.00	0	0.0	
I2046		On 04/08/2022	Bond Future	108.90259	108.90259		109.18336	109.18336			0.00	0.00	0	0.0	
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
I2050		On 04/11/2021	Bond Future	110.57907	110.57907		110.57642	110.57642			0.00	0.00	0	10,845.0	
I2050		On 03/02/2022	Bond Future	109.91662	109.91662		109.91461	109.91461			0.00	0.00	0	0.0	
I2050		On 05/05/2022	Bond Future	111.24076	111.24076		111.23874	111.23874			0.00	0.00	0	0.0	
I2050		On 04/08/2022	Bond Future	110.62056	110.62056		110.61856	110.61856			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	294.43600	294.43600		295.00800	295.00800			0.00	0.00	0	475.0	
IGOV		On 03/02/2022	Index Future	297.88800	297.88800		298.46700	298.46700			0.00	0.00	0	0.0	
IGOV		On 05/05/2022	Index Future	301.47500	301.47500		302.06200	302.06200			0.00	0.00	0	0.0	
IGOV		On 04/08/2022	Index Future	305.17900	305.17900		305.77400	305.77400			0.00	0.00	0	0.0	
JIBAR FUTURE		On 18/08/2021	Jibar Tradeable Future	3.67500	96.32500		3.67500	96.32500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/09/2021	Jibar Tradeable Future	3.68500	96.31500		3.68500	96.31500			0.00	0.00	0	30,000.0	
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future	3.82000	96.18000		3.82000	96.18000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future	3.87000	96.13000		3.87000	96.13000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	4.02500	95.97500		4.02500	95.97500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future	4.08000	95.92000		4.08000	95.92000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.32000	95.68000		4.32000	95.68000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.73500	95.26500		4.73500	95.26500			0.00	0.00	0	471.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.98000	95.02000		4.98000	95.02000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.28000	94.72000		5.28000	94.72000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.48500	94.51500		5.48500	94.51500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	5.67000	94.33000		5.67000	94.33000			0.00	0.00	0	0.0	
R186		On 04/11/2021	Bond Future	7.58664	116.19039		7.61526	116.06206		5.82	0.00	17,196,177.72	148	73,131.0	
R186		On 04/11/2021	Bond Future	7.77	Put	922.74000	0.92274	981.86000	0.98186	922.740	5.83	0.39	0.00	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	107.04000	0.10704	118.94000	0.11894	107.040	6.40	0.07	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	7.77913	112.24247		7.80957	112.11306		5.82	0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.98599	113.56845		8.01851	113.43774		5.30	0.00	0.00	0	0.0
R186	On	05/05/2022	7.28	Call	Bond Future	833.28000	0.83328		799.76000	0.79976	833.280	4.97	0.28	0.00	0	435.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,828.45000	1.82845		1,770.76000	1.77076	1,828.450	5.25	0.48	0.00	0	435.0
R186	On	05/05/2022	8.64	Put	Bond Future	1,097.49000	1.09749		1,141.78000	1.14178	1,097.490	5.62	0.31	0.00	0	435.0
R186	On	04/08/2022			Bond Future	8.21081	109.62047		8.24570	109.48814		5.49	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	325.64549	325.64549		325.66382	325.66382			0.00	0.00	0	1,274.0
R197	On	03/02/2022			Bond Future	321.31997	321.31997		321.33955	321.33955			0.00	0.00	0	0.0
R197	On	05/05/2022			Bond Future	325.19069	325.19069		325.21111	325.21111			0.00	0.00	0	0.0
R197	On	04/08/2022			Bond Future	320.92085	320.92085		320.94189	320.94189			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	237.80149	237.80149		238.73143	238.73143			0.00	29,725,186.25	125	9,579.0
R202	On	03/02/2022			Bond Future	236.26395	236.26395		237.20557	237.20557			0.00	0.00	0	0.0
R202	On	05/05/2022			Bond Future	239.10983	239.10983		240.06329	240.06329			0.00	0.00	0	0.0
R202	On	04/08/2022			Bond Future	237.66613	237.66613		238.63152	238.63152			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	5.09860	104.79794		5.12974	104.75809		1.02	0.00	0.00	0	13,736.0
R2023	On	03/02/2022			Bond Future	5.22582	106.00104		5.26444	105.96111		0.90	0.00	0.00	0	0.0
R2023	On	05/05/2022			Bond Future	5.36504	103.34254		5.41571	103.30234		0.78	0.00	0.00	0	0.0
R2023	On	04/08/2022			Bond Future	5.57868	104.57096		5.65271	104.53001		0.61	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	9.08014	96.00815		9.13434	95.71161		9.74	0.00	19,201,630.00	200	97,324.0
R2030	On	04/11/2021	8.27	Call	Bond Future	296.73000	0.29673		261.68000	0.26168	296.730	8.94	0.14	0.00	0	300.0
R2030	On	04/11/2021	8.75	Call	Bond Future	969.81000	0.96981		880.38000	0.88038	969.810	9.35	0.34	0.00	0	3,250.0
R2030	On	04/11/2021	8.77	Call	Bond Future	1,010.31000	1.01031		918.14000	0.91814	1,010.310	9.37	0.35	0.00	0	300.0
R2030	On	04/11/2021	9.20	Call	Bond Future	2,123.38000	2.12338		1,969.46000	1.96946	2,123.380	9.71	0.57	0.00	0	29.0
R2030	On	04/11/2021	9.35	Put	Bond Future	1,151.89000	1.15189		1,273.51000	1.27351	1,151.890	9.82	0.36	0.00	0	9,100.0
R2030	On	04/11/2021	9.90	Call	Bond Future	4,803.99000	4.80399		4,567.68000	4.56768	4,803.990	10.41	0.83	0.00	0	29.0
R2030	On	04/11/2021	11.26	Put	Bond Future	33.24000	0.03324		39.95000	0.03995	33.240	12.08	0.02	0.00	0	29.0
R2030	On	04/11/2021	11.44	Put	Bond Future	20.40000	0.02040		24.82000	0.02482	20.400	12.08	0.01	0.00	0	300.0
R2030	On	03/02/2022			Bond Future	9.27298	93.10618		9.32964	92.80664		9.72	0.00	0.00	0	0.0
R2030	On	03/02/2022	8.39	Call	Bond Future	727.20000	0.72720		667.92000	0.66792	727.200	9.14	0.22	0.00	0	101.0
R2030	On	03/02/2022	8.85	Call	Bond Future	1,491.84000	1.49184		1,390.62000	1.39062	1,491.840	9.47	0.37	0.00	0	1,000.0
R2030	On	03/02/2022	9.35	Put	Bond Future	2,312.22000	2.31222		2,460.22000	2.46022	2,312.220	9.78	0.46	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.60	Call	3,487.81000		3.48781	3,312.08000	3.31208	3,487.810		9.97	0.62	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,465.06000		1.46506	1,572.80000	1.57280	1,465.060		10.14	0.33	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	461.98000		0.46198	504.47000	0.50447	461.980		11.41	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.47589		94.20635	9.53522	93.90341			8.92	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	279.01000		0.27901	254.06000	0.25406	279.010		8.28	0.09	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	535.07000		0.53507	491.70000	0.49170	535.070		8.28	0.16	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	852.90000		0.85290	789.40000	0.78940	852.900		8.28	0.23	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	1,371.38000		1.37138	1,281.07000	1.28107	1,371.380		8.49	0.32	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	1,518.24000		1.51824	1,421.16000	1.42116	1,518.240		8.55	0.34	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,177.26000		3.17726	3,342.99000	3.34299	3,177.260		8.83	0.52	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,883.06000		1.88306	1,998.96000	1.99896	1,883.060		9.23	0.36	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,515.92000		1.51592	1,614.04000	1.61404	1,515.920		9.47	0.30	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	737.26000		0.73726	791.32000	0.79132	737.260		10.38	0.16	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.69441		91.30248	9.75671	90.99579			9.25	0.00	0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			9.79175		90.97599	9.85112	90.62089			11.33	0.00	37,300,155.90	410	122,970.0
R2032	On 04/11/2021	Bond Future	9.33	Call	819.79000		0.81979	731.73000	0.73173	819.790		10.80	0.29	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	2,101.70000		2.10170	1,930.56000	1.93056	2,101.700		11.42	0.53	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	4.34000		0.00434	5.55000	0.00555	4.340		14.30	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			9.98863		92.02086	10.05046	91.66204			10.91	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	519.27000		0.51927	467.61000	0.46761	519.270		9.80	0.16	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	806.02000		0.80602	732.95000	0.73295	806.020		9.98	0.23	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	1,667.57000		1.66757	1,543.94000	1.54394	1,667.570		10.52	0.37	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,763.47000		1.76347	1,634.99000	1.63499	1,763.470		10.56	0.39	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,303.02000		3.30302	3,510.22000	3.51022	3,303.020		10.75	0.55	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,373.55000		2.37355	2,541.23000	2.54123	2,373.550		11.03	0.44	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,908.12000		1.90812	2,052.17000	2.05217	1,908.120		11.24	0.37	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,719.36000		1.71936	1,852.88000	1.85288	1,719.360		11.35	0.34	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,582.43000		1.58243	1,707.91000	1.70791	1,582.430		11.45	0.32	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,385.50000		1.38550	1,498.75000	1.49875	1,385.500		11.64	0.29	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	1,028.00000		1.02800	1,117.31000	1.11731	1,028.000		12.05	0.22	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	854.32000		0.85432	931.07000	0.93107	854.320		12.31	0.19	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.19144		88.96149	10.25592	88.59858			10.66	0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,658.29000		1.65829	1,542.95000	1.54295	1,658.290		10.08	0.34	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,182.45000		3.18245	3,004.87000	3.00487	3,182.450		10.61	0.51	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,388.68000		1.38868	1,487.27000	1.48727	1,388.680		11.64	0.25	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.40268		89.99653	10.46999	89.62922			10.57	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			10.38289		90.94316	10.45255	90.48704			12.58	0.00	25,918,800.60	285	81,384.0
R2035	On 04/11/2021	Bond Future	10.11	Call	1,331.32000		1.33132	1,178.33000	1.17833	1,331.320		12.05	0.38	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	1,358.32000		1.35832	1,203.15000	1.20315	1,358.320		12.07	0.38	0.00	0	400.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/11/2021	Bond Future	10.23	Call	1,674.63000	1.67463	1,495.27000	1.49527	1,674.630	12.25	0.44	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	1,560.08000	1.56008	1,756.66000	1.75666	1,560.080	12.70	0.39	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	3,051.06000	3.05106	2,787.42000	2.78742	3,051.060	12.73	0.62	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	727.73000	0.72773	840.04000	0.84004	727.730	13.49	0.21	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	600.80000	0.60080	697.25000	0.69725	600.800	13.73	0.18	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	242.59000	0.24259	288.20000	0.28820	242.590	14.75	0.08	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	1.99000	0.00199	2.68000	0.00268	1.990	16.02	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.58438	91.98727	10.65688	91.52623		12.16	0.00	0.00	0	0.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	825.85000	0.82585	736.24000	0.73624	825.850	10.92	0.22	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	1,631.65000	1.63165	1,483.75000	1.48375	1,631.650	11.42	0.35	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	2,055.20000	2.05520	1,882.06000	1.88206	2,055.200	11.64	0.41	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	2,311.60000	2.31160	2,124.26000	2.12426	2,311.600	11.75	0.44	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,853.47000	2.85347	3,080.54000	3.08054	2,853.470	12.06	0.46	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,917.73000	1.91773	2,090.17000	2.09017	1,917.730	12.44	0.34	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,878.71000	1.87871	2,048.52000	2.04852	1,878.710	12.47	0.34	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.28	Put	1,479.95000	1.47995	1,621.53000	1.62153	1,479.950	12.79	0.28	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	1,323.96000	1.32396	1,453.52000	1.45352	1,323.960	12.97	0.26	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	938.96000	0.93896	1,036.71000	1.03671	938.960	13.52	0.19	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	808.74000	0.80874	894.92000	0.89492	808.740	13.77	0.17	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.78369	88.59586	10.85912	88.12950		11.97	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future			10.99332	89.62390	11.07192	89.15192		11.87	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	1,408.23000	1.40823	1,296.81000	1.29681	1,408.230	11.09	0.25	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	5,330.35000	5.33035	5,604.46000	5.60446	5,330.350	11.62	0.56	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,810.49000	3.81049	4,030.86000	4.03086	3,810.490	11.96	0.45	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			10.63571	86.37042	10.71552	85.84890		13.16	0.00	8,377,930.74	97	126,581.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	5,903.91000	5.90391	5,486.75000	5.48675	5,903.910	14.48	0.83	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	149.36000	0.14936	183.43000	0.18343	149.360	16.05	0.05	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.82904	83.10765	10.91201	82.58041		13.38	0.00	0.00	0	0.0		
R2037	On 05/05/2022	Bond Future			11.02810	84.08988	11.11438	83.55654		12.57	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future			11.23934	80.81145	11.32925	80.27166		13.15	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	1,428.08000	1.42808	1,298.53000	1.29853	1,428.080	12.29	0.26	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	5,282.98000	5.28298	5,593.37000	5.59337	5,282.980	12.88	0.55	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	3,687.14000	3.68714	3,932.30000	3.93230	3,687.140	13.29	0.43	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			10.77676	88.38789	10.85654	87.82999		13.69	0.00	1,767,757.80	20	88,052.0		
R2040	On 03/02/2022	Bond Future			10.96569	84.89805	11.04865	84.33398		13.96	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future			11.15970	85.90143	11.24597	85.33090		13.09	0.00	0.00	0	0.0		
R2040	On 05/05/2022	Bond Future	9.82	Call	689.04000	0.68904	607.17000	0.60717	689.040	11.89	0.16	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	10.57	Call	2,013.77000	2.01377	1,826.97000	1.82697	2,013.770	12.36	0.35	0.00	0	1,200.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2040	On 05/05/2022	Bond Future	13.04	Put	866.56000		0.86656		953.22000	0.95322	866.560	15.92	0.14	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.36532		82.39333		11.45524	81.81591		13.71	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			10.84468		84.90481		10.92438	84.34055		14.29	0.00	50,263,647.52	592	61,849.0
R2044	On 03/02/2022	Bond Future			11.02564		81.50011		11.10852	80.92960		14.57	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.21108		82.46336		11.29727	81.88631		13.66	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.40732		79.04034		11.49716	78.45635		14.31	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			10.75024		84.24238		10.84035	83.58134		14.69	0.00	0.00	0	167,643.0
R2048	On 04/11/2021	Bond Future	10.20	Call	759.75000		0.75975		622.87000	0.62287	759.750	13.81	0.24	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,562.89000		2.56289		2,235.49000	2.23549	2,562.890	14.77	0.54	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.92606		85.20961		11.01982	84.54126		14.20	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	541.93000		0.54193		456.41000	0.45641	541.930	12.90	0.14	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,914.73000		1.91473		1,688.31000	1.68831	1,914.730	13.58	0.37	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.09870		81.80122		11.19618	81.12516		14.04	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.27905		82.74930		11.38057	82.06510		13.93	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			10.36291		70.25829		10.43728	69.83399		13.92	0.00	63,232,461.00	900	37,402.0
R209	On 04/11/2021	Bond Future	9.50	Call	225.75000		0.22575		184.92000	0.18492	225.750	12.15	0.12	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,049.39000		3.04939		3,350.24000	3.35024	3,049.390	13.12	0.67	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,497.23000		1.49723		1,694.22000	1.69422	1,497.230	13.92	0.42	0.00	0	9,400.0
R209	On 04/11/2021	Bond Future	12.00	Put	121.80000		0.12180		148.56000	0.14856	121.800	16.84	0.05	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.53824		71.06521		10.61528	70.63634		13.50	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.71701		68.76344		10.79688	68.32967		13.27	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.90110		69.56164		10.98397	69.12260		13.21	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			210.27269		210.27269		210.02131	210.02131			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			212.73806		212.73806		212.48438	212.48438			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			212.47486		212.47486		212.21861	212.21861			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			215.11363		215.11363		214.85437	214.85437			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			175.00605		175.00605		174.99044	174.99044			0.00	0.00	0	1,025.0



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
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	9.46085	86.32714	9.51492	86.03086		10.88	0.00	0.00	0	9,537.0
R213		On 03/02/2022	Bond Future	9.65435	87.31820	9.71071	87.01881		10.47	0.00	0.00	0	0.0
R213	8.63	On 03/02/2022	Bond Future	Call	541.07000	0.54107	493.72000	0.49372	541.070	9.55	0.18	0	200.0
R213	8.80	On 03/02/2022	Bond Future	Call	728.27000	0.72827	668.10000	0.66810	728.270	9.60	0.22	0	102.0
R213	9.15	On 03/02/2022	Bond Future	Call	1,309.46000	1.30946	1,216.66000	1.21666	1,309.460	9.96	0.34	0	220.0
R213	9.22	On 03/02/2022	Bond Future	Call	1,451.97000	1.45197	1,352.17000	1.35217	1,451.970	10.03	0.36	0	430.0
R213	9.58	On 03/02/2022	Bond Future	Put	2,704.45000	2.70445	2,867.36000	2.86736	2,704.450	10.35	0.51	0	200.0
R213	9.76	On 03/02/2022	Bond Future	Put	2,248.53000	2.24853	2,393.32000	2.39332	2,248.530	10.48	0.45	0	102.0
R213	10.00	On 03/02/2022	Bond Future	Put	1,738.80000	1.73880	1,860.44000	1.86044	1,738.800	10.66	0.37	0	430.0
R213	10.15	On 03/02/2022	Bond Future	Put	1,480.60000	1.48060	1,588.87000	1.58887	1,480.600	10.82	0.33	0	200.0
R213	10.17	On 03/02/2022	Bond Future	Put	1,448.89000	1.44889	1,555.45000	1.55545	1,448.890	10.84	0.32	0	220.0
R213	10.25	On 03/02/2022	Bond Future	Put	1,327.80000	1.32780	1,427.67000	1.42767	1,327.800	10.92	0.30	0	102.0
R213	10.60	On 03/02/2022	Bond Future	Put	914.71000	0.91471	989.25000	0.98925	914.710	11.38	0.22	0	430.0
R213	10.67	On 03/02/2022	Bond Future	Put	848.46000	0.84846	918.62000	0.91862	848.460	11.47	0.21	0	220.0
R213		On 05/05/2022	Bond Future	9.84718	84.81753	9.90593	84.51475		10.09	0.00	0.00	0	0.0
R213		On 04/08/2022	Bond Future	10.05117	85.80573	10.11252	85.49932		10.03	0.00	0.00	0	0.0
R213		On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R213/R186		On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214		On 04/11/2021	Bond Future	10.78735	66.72040	10.86693	66.26055		14.92	0.00	0.00	0	18,091.0
R214		On 03/02/2022	Bond Future	10.96524	67.48640	11.04782	67.02149		14.46	0.00	0.00	0	0.0
R214		On 05/05/2022	Bond Future	11.13998	65.00386	11.22560	64.53367		14.27	0.00	0.00	0	0.0
R214		On 04/08/2022	Bond Future	11.32222	65.75710	11.41115	65.28119		14.18	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
<b>Total for Derivatives :</b>											<b>293,462,097.53</b>	<b>2,782</b>	<b>1 119 519.0</b>
<b>Grand Total:</b>											<b>293,462,097.53</b>	<b>2,782</b>	<b>1 119 519.0</b>