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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future	800.69200		800.69200		801.55600	801.55600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	809.64000		809.64000		810.52900	810.52900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	819.21000		819.21000		820.01900	820.01900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	829.07400		829.07400		829.86900	829.86900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	906.31000		906.31000		908.57800	908.57800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	916.43800		916.43800		918.74800	918.74800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	927.27100		927.27100		929.50600	929.50600			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	938.43700		938.43700		940.67100	940.67100			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	800.11100		800.11100		803.04000	803.04000			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	809.05200		809.05200		812.02900	812.02900			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	818.61500		818.61500		821.53700	821.53700			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	828.47200		828.47200		831.40500	831.40500			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	11.53640		75.39303		11.46801	75.74867			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.79096		76.25467		11.71931	76.61578			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.04371		73.39791		11.97070	73.75484			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.30861		74.26118		12.23278	74.62054			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	12.03548		73.65427		11.96180	74.08747			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.26857		74.49641		12.19141	74.93596			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.50851		71.13749		12.42936	71.57391			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.75293		71.97285		12.67058	72.41263			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	790.16400		790.16400		792.98100	792.98100			0.00	7,901,640.00	1	993.0
GOVI	On 03/02/2022	GOVI	798.99400		798.99400		801.85700	801.85700			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	808.43900		808.43900		811.24600	811.24600			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	818.17300		818.17300		820.99100	820.99100			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	154.58690		154.58690		154.95158	154.95158			0.00	0.00	0	5,367.0
I2025	On 03/02/2022	Bond Future	154.77007		154.77007		155.14191	155.14191			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.63835		156.63835		156.99708	156.99708			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	156.96630		156.96630		157.32489	157.32489			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	114.14494		114.14494		114.17736	114.17736			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.44948		115.44948		115.48441	115.48441			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.64380		115.64380		115.66622	115.66622			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.07891		117.07891		117.09825	117.09825			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	108.11612		108.11612		108.43089	108.43089			0.00	51,355,157.00	475	9,522.0
I2033	On 03/02/2022	Bond Future	109.35179		109.35179		109.67216	109.67216			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			109.39229	109.39229	109.70425	109.70425			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.74975	110.74975	111.06239	111.06239			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future			120.23220	120.23220	120.14370	120.14370			0.00	3,606,966.00	30	5,979.0
I2038	On 03/02/2022	Bond Future			119.82476	119.82476	119.73754	119.73754			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.27147	121.27147	121.16946	121.16946			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			120.95864	120.95864	120.85197	120.85197			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future			107.25659	107.25659	107.24673	107.24673			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			108.48245	108.48245	108.47465	108.47465			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			107.90784	107.90784	107.88765	107.88765			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			109.24718	109.24718	109.22363	109.22363			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			110.13407	110.13407	110.34789	110.34789			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			109.41185	109.41185	109.63031	109.63031			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			110.73279	110.73279	110.94137	110.94137			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.08869	110.08869	110.29666	110.29666			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future			295.30300	295.30300	295.53800	295.53800			0.00	0.00	0	506.0
IGOV	On 03/02/2022	Index Future			298.67600	298.67600	298.91900	298.91900			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			302.27900	302.27900	302.49100	302.49100			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			305.99000	305.99000	306.19600	306.19600			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.70500	96.29500	3.70500	96.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.74000	96.26000	3.74000	96.26000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.88500	96.11500	3.87500	96.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.93000	96.07000	3.96000	96.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.15000	95.85000	4.16000	95.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.20500	95.79500	4.21500	95.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.72000	95.28000	4.74000	95.26000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.91000	95.09000	4.93000	95.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.47000	94.53000	5.47000	94.53000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.62500	94.37500	5.63000	94.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.07500	93.92500	6.06500	93.93500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.27500	93.72500	6.26500	93.73500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.73961	115.50660	7.71135	115.63253		5.15	0.00	0.00	0	64,441.0
R186	On 04/11/2021	Bond Future	7.77	Put	704.36000	0.70436	657.21000	0.65721	704.360	5.25	0.47	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	14.32000	0.01432	13.39000	0.01339	14.320	5.94	0.02	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			7.95038		111.51690		7.91969	111.64650		5.30	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.16858		112.83704		8.13895	112.95532		5.03	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	151.73000		0.15173		163.21000	0.16321	151.730	4.70	0.08	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	455.64000		0.45564		482.52000	0.48252	455.640	4.74	0.20	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	660.90000		0.66090		695.76000	0.69576	660.900	4.83	0.26	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,229.10000		1.22910		1,281.28000	1.28128	1,229.100	4.99	0.40	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,071.46000		1.07146		1,036.01000	1.03601	1,071.460	5.37	0.34	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.40728		108.87795		8.37629	108.99464		5.08	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			326.75266		326.75266		326.75077	326.75077			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			322.25132		322.25132		322.25564	322.25564			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.14179		326.14179		326.10952	326.10952			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			321.80855		321.80855		321.76667	321.76667			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			240.32463		240.32463		240.30509	240.30509			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			238.69661		238.69661		238.68154	238.68154			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.57817		241.57817		241.53581	241.53581			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.12457		240.12457		240.07479	240.07479			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			5.24832		104.60656		5.24579	104.60979		0.94	0.00	0.00	0	14,769.0
R2023	On 03/02/2022	Bond Future			5.44358		105.77622		5.43845	105.78151		0.87	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.64896		103.11760		5.65712	103.11115		0.75	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.99729		104.33978		6.01472	104.33017		0.58	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			9.37428		94.41318		9.33597	94.61894		8.70	0.00	59,385,890.22	629	99,412.0
R2030	On 04/11/2021	Bond Future	8.27	Call	4.97000		0.00497		7.22000	0.00722	4.970	7.96	0.01	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	101.08000		0.10108		126.90000	0.12690	101.080	8.24	0.09	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	112.09000		0.11209		139.99000	0.13999	112.090	8.26	0.10	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	640.02000		0.64002		731.64000	0.73164	640.020	8.66	0.36	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,415.70000		1.41570		1,310.21000	1.31021	1,415.700	8.70	0.60	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,120.53000		1.12053		1,032.11000	1.03211	1,120.530	8.78	0.51	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,001.12000		3.00112		3,184.86000	3.18486	3,001.120	9.42	0.84	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.92000		0.00092		0.86000	0.00086	0.920	10.78	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.31000		0.00031		0.30000	0.00030	0.310	10.78	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.58632		91.46502		9.54585	91.67489		8.72	0.00	0.00	0	610.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	153.69000	0.15369		173.80000	0.17380	153.690	8.06	0.08	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	522.62000	0.52262		572.90000	0.57290	522.620	8.43	0.21	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,592.58000	2.59258		2,477.53000	2.47753	2,592.580	8.79	0.59	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,981.12000	1.98112		2,098.87000	2.09887	1,981.120	9.01	0.52	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,520.20000	1.52020		1,443.40000	1.44340	1,520.200	9.21	0.41	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	350.65000	0.35065		330.25000	0.33025	350.650	10.52	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.80373	92.54817		9.76343	92.74994		8.26	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	63.97000	0.06397		71.30000	0.07130	63.970	7.72	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	154.99000	0.15499		170.50000	0.17050	154.990	7.66	0.07	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	294.04000	0.29404		320.22000	0.32022	294.040	7.61	0.11	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	584.60000	0.58460		628.36000	0.62836	584.600	7.82	0.19	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	676.51000	0.67651		725.09000	0.72509	676.510	7.87	0.22	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,695.92000	3.69592		3,573.29000	3.57329	3,695.920	8.18	0.64	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,101.68000	2.10168		2,019.79000	2.01979	2,101.680	8.60	0.44	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,649.90000	1.64990		1,582.86000	1.58286	1,649.900	8.86	0.37	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	720.81000	0.72081		689.00000	0.68900	720.810	9.81	0.18	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.03906	89.62222		9.99727	89.82384		8.37	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	285.75000	0.28575		307.88000	0.30788	285.750	7.73	0.10	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	910.56000	0.91056		964.00000	0.96400	910.560	7.94	0.24	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,366.02000	1.36602		1,315.94000	1.31594	1,366.020	9.42	0.27	0.00	0	800.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.04951	89.44782		10.01125	89.67244		10.05	0.00	177,822,266.16	1,988	125,221.0
R2032	On 04/11/2021	Bond Future	9.33	Call	67.58000	0.06758		86.91000	0.08691	67.580	9.46	0.06	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	625.56000	0.62556		718.29000	0.71829	625.560	10.15	0.33	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	12.50	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.26217	90.44799		10.22196	90.67686		9.82	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	86.28000	0.08628		99.39000	0.09939	86.280	8.55	0.05	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	184.08000	0.18408		208.07000	0.20807	184.080	8.72	0.09	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	621.19000	0.62119		679.57000	0.67957	621.190	9.33	0.22	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	635.96000	0.63596		695.29000	0.69529	635.960	9.35	0.23	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	696.68000	0.69668		759.83000	0.75983	696.680	9.40	0.24	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	4,231.01000	4.23101		4,070.17000	4.07017	4,231.010	9.46	0.74	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,653.85000	3.65385		3,507.01000	3.50701	3,653.850	9.63	0.68	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,501.92000	2.50192		2,388.54000	2.38854	2,501.920	9.95	0.54	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,932.86000	1.93286		1,839.78000	1.83978	1,932.860	10.20	0.45	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,705.72000	1.70572		1,621.64000	1.62164	1,705.720	10.33	0.41	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,542.14000	1.54214		1,464.87000	1.46487	1,542.140	10.45	0.38	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	1,326.21000	1.32621		1,258.41000	1.25841	1,326.210	10.64	0.34	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,309.57000	1.30957		1,242.51000	1.24251	1,309.570	10.65	0.34	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	903.01000	0.90301		855.02000	0.85502	903.010	11.11	0.25	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	710.64000	0.71064		672.13000	0.67213	710.640	11.37	0.20	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.47654	87.37190		10.43641	87.59332		9.72	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/05/2022	Bond Future	9.58	Call	741.62000		0.74162	795.41000	0.79541	741.620	9.07	0.22	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,888.42000		1.88842	1,987.78000	1.98778	1,888.420	9.66	0.42	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,358.15000		1.35815	1,301.73000	1.30173	1,358.150	10.80	0.29	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.70068		88.38590	10.65923	88.60753		9.49	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	311.00000		0.31100	335.14000	0.33514	311.000	8.64	0.10	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,012.97000		1.01297	1,072.18000	1.07218	1,012.970	8.90	0.25	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,527.40000		1.52740	1,472.15000	1.47215	1,527.400	10.57	0.27	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			10.58002		89.66102	10.51124	90.10534		11.13	0.00	1,344,915.30	15	79,865.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	277.11000		0.27711	372.56000	0.37256	277.110	10.95	0.17	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	289.07000		0.28907	387.41000	0.38741	289.070	10.96	0.17	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	447.14000		0.44714	579.70000	0.57970	447.140	11.10	0.24	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	499.17000		0.49917	641.73000	0.64173	499.170	11.14	0.26	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,265.91000		1.26591	1,083.22000	1.08322	1,265.910	11.68	0.48	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	1,465.08000		1.46508	1,733.33000	1.73333	1,465.080	11.72	0.54	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	366.15000		0.36615	303.41000	0.30341	366.150	12.64	0.18	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	259.62000		0.25962	213.99000	0.21399	259.620	12.88	0.14	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	40.71000		0.04071	32.84000	0.03284	40.710	13.59	0.03	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	14.19	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.79401		90.66363	10.72208	91.11457		10.91	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	238.39000		0.23839	290.12000	0.29012	238.390	9.82	0.10	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	453.85000		0.45385	537.26000	0.53726	453.850	10.16	0.16	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	708.85000		0.70885	823.18000	0.82318	708.850	10.42	0.23	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	961.01000		0.96101	1,101.51000	1.10151	961.010	10.63	0.28	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,000.60000		1.00060	1,144.92000	1.14492	1,000.600	10.65	0.29	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	4,069.24000		4.06924	3,777.94000	3.77794	4,069.240	10.74	0.68	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,187.50000		1.18750	1,349.08000	1.34908	1,187.500	10.75	0.33	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	3,002.91000		3.00291	2,764.43000	2.76443	3,002.910	11.03	0.56	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,864.67000		2.86467	2,633.95000	2.63395	2,864.670	11.08	0.55	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,811.26000		1.81126	1,649.11000	1.64911	1,811.260	11.63	0.39	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,767.92000		1.76792	1,608.99000	1.60899	1,767.920	11.67	0.39	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,643.57000		1.64357	1,494.05000	1.49405	1,643.570	11.78	0.36	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,334.44000		1.33444	1,209.33000	1.20933	1,334.440	12.09	0.31	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	1,254.55000		1.25455	1,135.99000	1.13599	1,254.550	12.18	0.29	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,164.76000		1.16476	1,053.68000	1.05368	1,164.760	12.28	0.28	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	756.71000		0.75671	681.16000	0.68116	756.710	12.85	0.19	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	623.71000		0.62371	560.40000	0.56040	623.710	13.09	0.16	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.00153		87.25875	10.92830	87.70493		10.88	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			11.22061		88.26919	11.14468	88.71832		10.62	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	625.32000		0.62532	702.20000	0.70220	625.320	9.73	0.16	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,469.56000		5.46956	5,191.08000	5.19108	5,469.560	10.35	0.64	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,762.51000		3.76251	3,546.05000	3.54605	3,762.510	10.72	0.50	0.00	0	100.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.80119		85.29444		10.73234	85.73961		11.63	0.00	58,511,985.84	686	120,873.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,474.96000		4.47496		4,882.48000	4.88248	4,474.960	13.64	0.89	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	13.00000		0.01300		10.47000	0.01047	13.000	14.84	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.00521		81.99409		10.93332	82.44580		11.98	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.21101		82.96533		11.13777	83.41284		11.42	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.43019		79.67203		11.35423	80.12264		11.75	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	669.94000		0.66994		751.63000	0.75163	669.940	10.78	0.17	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,273.28000		5.27328		5,000.69000	5.00069	5,273.280	11.45	0.63	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,515.54000		3.51554		3,309.08000	3.30908	3,515.540	11.90	0.48	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			10.95958		87.11785		10.88051	87.66349		12.09	0.00	0.00	0	81,540.0
R2040	On 03/02/2022	Bond Future			11.15978		83.58762		11.07723	84.14103		12.48	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.36130		84.57775		11.27688	85.12798		11.88	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	227.65000		0.22765		274.62000	0.27462	227.650	10.69	0.08	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,101.22000		1.10122		1,254.50000	1.25450	1,101.220	11.41	0.26	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	722.30000		0.72230		655.81000	0.65581	722.300	15.30	0.14	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.57569		81.05242		11.48803	81.60694		12.24	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			10.96007		84.08996		10.88597	84.61168		12.61	0.00	17,574,801.64	209	62,288.0
R2044	On 03/02/2022	Bond Future			11.14936		80.65094		11.07200	81.18016		13.02	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.33946		81.60638		11.26038	82.13244		12.39	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.54133		78.17189		11.45923	78.70202		12.77	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			10.89315		83.19829		10.81897	83.73734		12.97	0.00	1,830,362.38	22	168,233.0
R2048	On 04/11/2021	Bond Future	10.20	Call	80.90000		0.08090		125.11000	0.12511	80.900	12.23	0.06	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	1,073.42000		1.07342		1,340.89000	1.34089	1,073.420	13.06	0.43	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.07839		84.12862		11.00091	84.67528		12.71	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	125.30000		0.12530		160.32000	0.16032	125.300	11.44	0.05	5,899,945.40	1,300	0.0
R2048	On 03/02/2022	Bond Future	10.00	Call	250.78000		0.25078		0.00000	0.00000	250.780	11.70	0.09	10,440,914.62	1,300	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	952.68000		0.95268		1,113.06000	1.11306	952.680	12.41	0.26	29,101,977.89	1,300	0.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,417.03000		1.41703		0.00000	0.00000	1,417.030	12.65	0.35	38,504,325.35	1,300	1,300.0
R2048	On 05/05/2022	Bond Future			11.25684		80.70949		11.17760	81.25324		12.74	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.44395		81.64321		11.36173	82.19128		12.45	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			10.55892		69.14787		10.48998	69.53554		12.31	0.00	13,068,947.43	189	34,219.0
R209	On 04/11/2021	Bond Future	9.50	Call	6.20000		0.00620		10.96000	0.01096	6.200	11.24	0.01	0.00	0	6,000.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/11/2021	Bond Future	10.00	Put	3,385.13000		3.38513	3,057.73000	3.05773	3,385.130		11.95	0.88	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	2,193.81000		2.19381	1,931.99000	1.93199	2,193.810		12.31	0.73	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,291.39000		1.29139	1,108.17000	1.10817	1,291.390		12.70	0.54	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	11.70000		0.01170	9.35000	0.00935	11.700		15.52	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.74531		69.92102	10.67357	70.31436			12.10	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.93152		67.60724	10.85856	67.99735			12.06	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.12391		68.39033	11.04855	68.78326			11.82	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			211.35869		211.35869	211.59862	211.59862				0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.77414		213.77414	214.02095	214.02095				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.49835		213.49835	213.72411	213.72411				0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.14795		216.14795	216.37027	216.37027				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			175.03856		175.03856	175.02996	175.02996				0.00	2,450,539.84	14	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			9.73350		84.84662	9.69012	85.07994			9.69	0.00	0.00	0	10,449.0
R213	On 03/02/2022	Bond Future			9.94375		85.79529	9.89815	86.03288			9.35	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	93.66000		0.09366	109.07000	0.10907	93.660		8.32	0.05	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	154.46000		0.15446	177.59000	0.17759	154.460		8.35	0.08	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	428.38000		0.42838	478.01000	0.47801	428.380		8.75	0.18	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	509.34000		0.50934	565.45000	0.56545	509.340		8.84	0.21	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,000.11000		3.00011	2,855.43000	2.85543	3,000.110		9.21	0.65	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,427.30000		2.42730	2,301.82000	2.30182	2,427.300		9.36	0.57	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,793.74000		1.79374	1,693.13000	1.69313	1,793.740		9.57	0.46	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,478.66000		1.47866	1,392.45000	1.39245	1,478.660		9.76	0.40	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,440.45000		1.44045	1,356.06000	1.35606	1,440.450		9.78	0.40	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,295.76000		1.29576	1,218.43000	1.21843	1,295.760		9.88	0.36	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	813.43000		0.81343	761.99000	0.76199	813.430		10.38	0.25	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	739.62000		0.73962	692.41000	0.69241	739.620		10.48	0.23	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.14864		83.27874	10.10296	83.50955			9.25	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.36640		84.24665	10.31915	84.47793			9.05	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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/11/2021	Bond Future	10.94420	65.81890		10.87014	66.24211		13.16	0.00	10,070,291.70	153	17,657.0
R214	On 03/02/2022	Bond Future	11.13166	66.55486		11.05451	66.98406		12.93	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.31233	64.06292		11.23364	64.48979		12.93	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.50143	64.80382		11.42001	65.23408		12.66	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											488,870,926.78	9,611	1 146 184.0
Grand Total:											488,870,926.78	9,611	1 146 184.0