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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2021

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	800.23800		800.23800		797.64000	797.64000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	809.71100		809.71100		807.08400	807.08400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	819.38600		819.38600		816.73000	816.73000			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	829.67800		829.67800		826.99000	826.99000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	917.72900		917.72900		911.59700	911.59700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	928.59200		928.59200		922.39100	922.39100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	939.68900		939.68900		933.41400	933.41400			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	951.49200		951.49200		945.14000	945.14000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	815.38100		815.38100		809.93500	809.93500			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future	825.03300		825.03300		819.52500	819.52500			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	834.89200		834.89200		829.31900	829.31900			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		845.37900	845.37900		839.73700	839.73700			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		11.50016	77.73581		11.61238	77.15934			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future		11.74026	74.89761		11.85723	74.31445			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		11.99320	75.77255		12.11533	75.18211			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.24760	73.00396		12.37505	72.40631			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		11.96332	76.26187		12.07529	75.60597			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future		12.18940	72.92490		12.30633	72.26128			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		12.42086	73.77509		12.54297	73.10338			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.65453	70.50166		12.78215	69.82151			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		804.72000	804.72000		799.36700	799.36700			0.00	0.00	0	1,054.0
GOVI	On 05/05/2022	GOVI		814.24600	814.24600		808.83100	808.83100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		823.97600	823.97600		818.49700	818.49700			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		834.32500	834.32500		828.77900	828.77900			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		153.93693	153.93693		153.87504	153.87504			0.00	0.00	0	5,057.0
I2025	On 05/05/2022	Bond Future		155.79697	155.79697		155.73477	155.73477			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future		156.10499	156.10499		156.04167	156.04167			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		158.08268	158.08268		158.01882	158.01882			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		113.63867	113.63867		113.81863	113.81863			0.00	0.00	0	2,806.0
I2029	On 05/05/2022	Bond Future		113.81462	113.81462		113.99698	113.99698			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future		115.21659	115.21659		115.40128	115.40128			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future		115.45355	115.45355		115.64032	115.64032			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	Options Inter
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	106.90643		106.90643		106.90643	106.90643			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	107.82193		107.82193		108.07314	108.07314			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future	107.84640		107.84640		108.10103	108.10103			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future	109.17489		109.17489		109.43271	109.43271			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	109.25451		109.25451		109.51529	109.51529			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	120.54886		120.54886		120.54886	120.54886			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future	120.39393		120.39393		120.14324	120.14324			0.00	55,862,783.52	464	5,625.0
I2038	On 05/05/2022	Bond Future	121.84876		121.84876		121.59533	121.59533			0.00	0.00	0	677.0
I2038	On 04/08/2022	Bond Future	121.53729		121.53729		121.28026	121.28026			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future	123.07741		123.07741		122.81734	122.81734			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	107.70750		107.70750		107.70750	107.70750			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future	108.95069		108.95069		108.93650	108.93650			0.00	0.00	0	15,506.0
I2046	On 05/05/2022	Bond Future	108.38631		108.38631		108.37209	108.37209			0.00	0.00	0	171.0
I2046	On 04/08/2022	Bond Future	109.72153		109.72153		109.70716	109.70716			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future	109.19064		109.19064		109.17565	109.17565			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	110.83887		110.83887		110.83887	110.83887			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future	110.34185		110.34185		110.12176	110.12176			0.00	0.00	0	8,281.0
I2050	On 05/05/2022	Bond Future	111.67519		111.67519		111.45267	111.45267			0.00	0.00	0	379.0
I2050	On 04/08/2022	Bond Future	111.03816		111.03816		110.81267	110.81267			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future	112.44520		112.44520		112.21702	112.21702			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	297.86300		297.86300		297.88300	297.88300			0.00	0.00	0	492.0
IGOV	On 05/05/2022	Index Future	301.46100		301.46100		301.48300	301.48300			0.00	0.00	0	16.0
IGOV	On 04/08/2022	Index Future	305.13500		305.13500		305.15700	305.15700			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future	309.03900		309.03900		309.06100	309.06100			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.70500		96.29500		3.70500	96.29500			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.97500		96.02500		3.99500	96.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.06000		95.94000		4.07000	95.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.36000		95.64000		4.39000	95.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.42500		95.57500		4.45500	95.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.74000		95.26000		4.79000	95.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.09000		94.91000		5.17000	94.83000			0.00	0.00	0	72.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.52500		94.47500		5.62500	94.37500			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
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.03000		93.97000		6.16000	93.84000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.37000		93.63000		6.52000	93.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.75500		93.24500		6.92000	93.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.05500		92.94500		7.22500	92.77500			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			8.26901		110.18266		8.36236	109.79560		6.00	0.00	50,243,292.96	456	57,132.0
R186	On 05/05/2022	Bond Future			8.50953		111.48756		8.60940	111.09624		5.75	0.00	0.00	0	4,404.0
R186	On 05/05/2022	Bond Future	6.73	Call	85.72000		0.08572		69.18000	0.06918	85.720	5.38	0.05	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	247.90000		0.24790		205.38000	0.20538	247.900	5.26	0.12	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	351.50000		0.35150		294.07000	0.29407	351.500	5.21	0.16	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	699.82000		0.69982		600.10000	0.60010	699.820	5.25	0.28	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,080.97000		1.08097		945.67000	0.94567	1,080.970	5.44	0.37	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,453.53000		1.45353		1,288.73000	1.28873	1,453.530	5.57	0.45	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,539.14000		1.53914		1,725.58000	1.72558	1,539.140	5.71	0.45	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	1,095.64000		1.09564		1,243.08000	1.24308	1,095.640	5.83	0.35	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	828.52000		0.82852		948.27000	0.94827	828.520	5.95	0.28	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.77651		107.49966		8.88381	107.10327		5.87	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	158.30000		0.15830		131.35000	0.13135	158.300	5.04	0.08	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	788.22000		0.78822		688.41000	0.68841	788.220	5.20	0.27	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	926.44000		0.92644		1,035.68000	1.03568	926.440	6.33	0.26	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.04974		108.88980		9.16517	108.48913		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			322.17897		322.17897		322.35270	322.35270			0.00	5,799,221.46	18	1,079.0
R197	On 05/05/2022	Bond Future			326.07175		326.07175		326.24853	326.24853			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.72925		321.72925		321.90676	321.90676			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.80658		325.80658		325.98691	325.98691			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			236.48622		236.48622		236.45620	236.45620			0.00	0.00	0	7,843.0
R202	On 05/05/2022	Bond Future			239.34344		239.34344		239.31367	239.31367			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			237.85153		237.85153		237.82085	237.82085			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			240.86525		240.86525		240.83455	240.83455			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

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
R2023	On 03/02/2022	Bond Future			5.63296	105.58130		5.66695	105.54638		1.33	0.00	5,806,971.50	55	13,436.0
R2023	On 05/05/2022	Bond Future			5.89783	102.92110		5.94226	102.88608		1.12	0.00	0.00	0	777.0
R2023	On 04/08/2022	Bond Future			6.38082	104.12884		6.44586	104.09315		0.85	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.46206	101.54979		7.57899	101.51418		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			9.64791	91.14680		9.75505	90.59663		9.52	0.00	51,406,795.20	564	84,423.0
R2030	On 03/02/2022	Bond Future	8.39	Call	87.53000	0.08753	64.15000	0.06415	87.530	8.83	0.05	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	314.08000	0.31408	242.32000	0.24232	314.080	8.79	0.15	0.00	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.10	Call	595.19000	0.59519	475.45000	0.47545	595.190	9.00	0.25	0.00	0.00	0	4,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,567.66000	2.56766	2,938.84000	2.93884	2,567.660	9.22	0.64	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,581.84000	1.58184	1,337.72000	1.33772	1,581.840	9.42	0.49	0.00	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,399.11000	1.39911	1,658.00000	1.65800	1,399.110	9.54	0.43	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.90	Put	1,160.06000	1.16006	1,388.58000	1.38858	1,160.060	9.64	0.37	0.00	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	237.39000	0.23739	303.65000	0.30365	237.390	10.81	0.10	0.00	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.86818	92.22668	9.98042	91.67029		9.05	0.00	0.00	0.00	0	14,728.0
R2030	On 05/05/2022	Bond Future	7.73	Call	56.63000	0.05663	43.90000	0.04390	56.630	8.54	0.03	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	142.24000	0.14224	113.11000	0.11311	142.240	8.52	0.06	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	270.98000	0.27098	219.61000	0.21961	270.980	8.47	0.11	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	493.12000	0.49312	407.45000	0.40745	493.120	8.41	0.17	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	562.57000	0.56257	466.96000	0.46696	562.570	8.40	0.19	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,817.44000	3.81744	4,203.85000	4.20385	3,817.440	8.63	0.67	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,134.11000	2.13411	2,406.82000	2.40682	2,134.110	9.02	0.46	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,629.74000	1.62974	1,856.86000	1.85686	1,629.740	9.18	0.38	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	658.03000	0.65803	769.27000	0.76927	658.030	10.08	0.18	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.10866	89.28770	10.22661	88.72443		9.00	0.00	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	264.78000	0.26478	218.96000	0.21896	264.780	8.33	0.09	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	803.91000	0.80391	688.20000	0.68820	803.910	8.35	0.22	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,338.43000	1.33843	1,508.11000	1.50811	1,338.430	9.60	0.28	0.00	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.33770	90.44877	10.46141	89.87888		8.84	0.00	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	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.15000	88.86148	10.15000	88.86148		10.77	0.00	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future			10.13555	91.17140	10.26300	90.44328		10.50	0.00	25,983,849.00	285	109,476.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	78.79000	0.07879	52.30000	0.05230	78.790	9.26	0.05	0.00	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	159.32000	0.15932	109.26000	0.10926	159.320	9.17	0.09	0.00	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	516.97000	0.51697	379.58000	0.37958	516.970	9.16	0.22	0.00	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	531.85000	0.53185	391.39000	0.39139	531.850	9.17	0.23	0.00	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	594.62000	0.59462	441.54000	0.44154	594.620	9.24	0.25	0.00	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	3,409.14000	3.40914	3,967.83000	3.96783	3,409.140	9.32	0.73	0.00	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,853.56000	2.85356	3,363.56000	3.36356	2,853.560	9.55	0.66	0.00	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,165.57000	1.16557	914.60000	0.91460	1,165.570	9.70	0.39	0.00	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	2,532.77000	2.53277	3,009.92000	3.00992	2,532.770	9.70	0.61	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,805.74000	1.80574	2,194.05000	2.19405	1,805.740	10.07	0.49	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,307.72000	1.30772	1,621.39000	1.62139	1,307.720	10.34	0.39	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,110.65000	1.11065	1,390.90000	1.39090	1,110.650	10.45	0.34	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	971.06000	0.97106	1,225.88000	1.22588	971.060	10.53	0.31	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	789.17000	0.78917	1,008.33000	1.00833	789.170	10.66	0.26	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	775.36000	0.77536	991.68000	0.99168	775.360	10.67	0.26	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	510.06000	0.51006	666.64000	0.66664	510.060	10.98	0.18	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	467.43000	0.46743	613.44000	0.61344	467.430	11.06	0.17	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	343.21000	0.34321	456.38000	0.45638	343.210	11.35	0.13	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.34426	88.10462	10.47722	87.36816		10.39	0.00	0.00	0	20,384.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	793.61000	0.79361	635.58000	0.63558	793.610	9.35	0.24	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,077.06000	2.07706	1,765.11000	1.76511	2,077.060	10.09	0.46	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,381.10000	2.38110	2,040.30000	2.04030	2,381.100	10.21	0.50	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,267.36000	1.26736	1,500.19000	1.50019	1,267.360	10.89	0.29	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,023.04000	1.02304	1,219.05000	1.21905	1,023.040	11.18	0.24	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.56412	89.11900	10.70301	88.37346		9.93	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	343.16000	0.34316	272.19000	0.27219	343.160	8.91	0.11	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,090.63000	1.09063	908.22000	0.90822	1,090.630	9.05	0.27	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,218.23000	1.21823	1,411.40000	1.41140	1,218.230	10.79	0.24	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.78339	86.13251	10.92845	85.37807		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			10.54200	92.25838	10.66926	91.44785		11.64	0.00	33,766,567.08	366	98,397.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	278.47000	0.27847	195.86000	0.19586	278.470	10.12	0.12	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	537.84000	0.53784	396.21000	0.39621	537.840	10.39	0.21	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	862.89000	0.86289	659.14000	0.65914	862.890	10.70	0.29	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,186.24000	1.18624	928.98000	0.92898	1,186.240	10.93	0.36	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,237.35000	1.23735	972.22000	0.97222	1,237.350	10.97	0.37	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	2,762.48000	2.76248	3,276.06000	3.27606	2,762.480	11.09	0.59	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,482.11000	1.48211	1,181.16000	1.18116	1,482.110	11.11	0.41	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	1,882.50000	1.88250	2,288.29000	2.28829	1,882.500	11.48	0.46	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	1,771.69000	1.77169	2,161.91000	2.16191	1,771.690	11.52	0.44	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	964.24000	0.96424	1,219.52000	1.21952	964.240	11.99	0.28	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	933.77000	0.93377	1,182.92000	1.18292	933.770	12.03	0.27	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	847.88000	0.84788	1,079.29000	1.07929	847.880	12.13	0.25	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	643.48000	0.64348	829.84000	0.82984	643.480	12.43	0.20	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	594.07000	0.59407	768.75000	0.76875	594.070	12.53	0.18	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	539.72000	0.53972	701.21000	0.70121	539.720	12.65	0.17	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	312.89000	0.31289	415.02000	0.41502	312.890	13.31	0.10	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	244.09000	0.24409	326.72000	0.32672	244.090	13.57	0.08	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.73916	88.87287	10.87154	88.05306		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			10.94853		89.89453		11.08651	89.06472		11.04	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	511.77000		0.51177		410.92000	0.41092	511.770	9.93	0.14	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	835.88000		0.83588		684.94000	0.68494	835.880	9.99	0.20	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,122.53000		2.12253		1,818.51000	1.81851	2,122.530	10.37	0.39	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	4,314.29000		4.31429		4,812.48000	4.81248	4,314.290	10.48	0.57	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,849.79000		2.84979		3,228.87000	3.22887	2,849.790	10.94	0.43	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	1,132.45000		1.13245		1,317.35000	1.31735	1,132.450	12.13	0.20	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.15649		86.58764		11.30019	85.74786		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			10.74723		83.63245		10.85340	82.95234		12.88	0.00	16,810,122.45	201	112,842.00
R2037	On 05/05/2022	Bond Future			10.94261		84.62348		11.05298	83.93555		12.22	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.15180		81.34221		11.26680	80.64602		12.29	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	925.49000		0.92549		787.62000	0.78762	925.490	11.17	0.22	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,139.49000		4.13949		4,543.09000	4.54309	4,139.490	11.69	0.55	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,642.30000		2.64230		2,940.95000	2.94095	2,642.300	12.22	0.40	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.34762		82.40479		11.46716	81.70013		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			10.86185		85.61253		10.96796	84.88254		13.41	0.00	7,105,839.99	83	76,933.00
R2040	On 05/05/2022	Bond Future			11.05131		86.62705		11.16162	85.88867		12.71	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	395.67000		0.39567		318.58000	0.31858	395.670	11.48	0.12	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,566.08000		1.56608		1,335.43000	1.33543	1,566.080	11.86	0.34	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	400.34000		0.40034		472.65000	0.47265	400.340	15.96	0.09	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.25383		83.11825		11.36879	82.37093		12.80	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	443.29000		0.44329		0.00000	0.00000	443.290	11.67	0.11	4,352,965.04	460	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,935.27000		1.93527		0.00000	0.00000	1,935.270	11.95	0.35	13,534,042.70	460	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,511.86000		1.51186		0.00000	0.00000	1,511.860	13.81	0.24	9,307,528.24	460	460.00
R2040	On 03/11/2022	Bond Future			11.44297		84.20452		11.56246	83.44809		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			10.86667		82.61342		10.97785	81.83215		13.99	0.00	9,087,476.20	110	54,037.00
R2044	On 05/05/2022	Bond Future			11.04540		83.59244		11.16096	82.80214		13.26	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.23607		80.17392		11.35647	79.37412		13.35	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.41368		81.22165		11.53878	80.41213		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			10.80794		86.06550		10.91916	85.25917		13.68	0.00	8,434,419.00	98	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	331.01000		0.33101		244.03000	0.24403	331.010	12.27	0.13	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	608.41000		0.60841		465.33000	0.46533	608.410	12.55	0.21	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	1,015.72000		1.01572		802.48000	0.80248	1,015.720	12.82	0.30	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,897.02000		1.89702		1,562.82000	1.56282	1,897.020	13.27	0.46	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	2,650.10000		2.65010		2,234.04000	2.23404	2,650.100	13.55	0.56	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	3,070.58000		3.07058		2,615.17000	2.61517	3,070.580	13.68	0.61	0.00	0	100.0
R2048	On 05/05/2022	Bond Future			10.97556		82.66975		11.09113	81.85414		13.67	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.15218		83.61923		11.27250	82.79380		13.04	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.32601		80.29459		11.45115	79.45912		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			10.48550		71.36100		10.59631	70.74159		12.97	0.00	0.00	0	22,105.0
R209	On 05/05/2022	Bond Future			10.66194		69.06481		10.77682	68.43825		12.88	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	575.75000		0.57575		467.90000	0.46790	575.750	11.52	0.19	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	2,204.38000		2.20438		2,506.41000	2.50641	2,204.380	12.61	0.45	0.00	0	12,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	539.36000		0.53936		639.99000	0.63999	539.360	14.51	0.14	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.84541		69.85897		10.96461	69.22481		12.33	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.02618		67.62800		11.14981	66.98616		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			212.48933		212.48933		213.27307	213.27307			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			212.20545		212.20545		212.99902	212.99902			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			214.81946		214.81946		215.62299	215.62299			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			214.62881		214.62881		215.44186	215.44186			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			9.94852		85.77048		10.06047	85.19112		10.15	0.00	0.00	0	20,720.0
R213	On 03/02/2022	Bond Future	8.63	Call	62.35000		0.06235		43.97000	0.04397	62.350	9.20	0.04	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	105.03000		0.10503		75.50000	0.07550	105.030	9.14	0.06	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	276.15000		0.27615		206.65000	0.20665	276.150	9.02	0.14	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	329.34000		0.32934		248.45000	0.24845	329.340	9.00	0.17	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	On 03/02/2022	Bond Future	9.58	Put	2,772.31000	2.77231	3,185.99000	3.18599	2,772.310	9.41	0.68	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	2,188.23000	2.18823	2,551.51000	2.55151	2,188.230	9.64	0.59	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	1,552.56000	1.55256	1,847.07000	1.84707	1,552.560	9.92	0.47	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	1,229.28000	1.22928	1,482.12000	1.48212	1,229.280	10.06	0.39	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	1,190.44000	1.19044	1,437.88000	1.43788	1,190.440	10.08	0.38	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	1,045.09000	1.04509	1,271.41000	1.27141	1,045.090	10.15	0.35	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	574.81000	0.57481	720.83000	0.72083	574.810	10.52	0.22	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	509.53000	0.50953	642.40000	0.64240	509.530	10.61	0.20	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			10.15352	83.25413	10.27028	82.66816		10.06	0.00	0.00	0	0.0	
R213	On 04/08/2022	Bond Future			10.37317	84.21358	10.49521	83.62042		9.60	0.00	0.00	0	0.0	
R213	On 03/11/2022	Bond Future			10.59393	81.77617	10.72145	81.17597		9.87	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			10.89000	66.12820	10.89000	66.12820		14.19	0.00	0.00	0	0.0	
R214	On 03/02/2022	Bond Future			10.85042	68.14166	10.96137	67.50831		13.89	0.00	0.00	0	20,094.0	
R214	On 05/05/2022	Bond Future			11.02055	65.66895	11.13556	65.02828		13.85	0.00	0.00	0	441.0	
R214	On 04/08/2022	Bond Future			11.19955	66.42299	11.31898	65.77455		13.24	0.00	0.00	0	0.0	
R214	On 03/11/2022	Bond Future			11.37584	64.00954	11.49973	63.35320		13.82	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 :													297,501,874.34	4,080	1 172 518.0
Grand Total:													297,501,874.34	4,080	1 172 518.0