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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2021

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		801.55600	801.55600		805.06800	805.06800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		810.52900	810.52900		814.09200	814.09200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		820.01900	820.01900		823.63200	823.63200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		829.86900	829.86900		833.53000	833.53000			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		908.57800	908.57800		916.68200	916.68200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		918.74800	918.74800		926.95600	926.95600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		929.50600	929.50600		937.81900	937.81900			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		940.67100	940.67100		949.08900	949.08900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		803.04000	803.04000		810.79700	810.79700			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		812.02900	812.02900		819.88500	819.88500			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		821.53700	821.53700		829.49300	829.49300			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	831.40500	831.40500	839.46200	839.46200					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	11.46801	75.74867	11.29755	76.64550					0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.71931	76.61578	11.54141	77.52319					0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.97070	73.75484	11.78511	74.67325					0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.23278	74.62054	12.03896	75.55054					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	11.96180	74.08747	11.78598	75.13863					0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.19141	74.93596	12.00792	75.99944					0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.42936	71.57391	12.23757	72.65029					0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.67058	72.41263	12.47018	73.50251					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	792.98100	792.98100	800.52700	800.52700					0.00	0.00	0	992.0
GOVI	On 03/02/2022	GOVI	801.85700	801.85700	809.50000	809.50000					0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	811.24600	811.24600	818.98600	818.98600					0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	820.99100	820.99100	828.82800	828.82800					0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	154.95158	154.95158	154.94743	154.94743					0.00	0.00	0	5,367.0
I2025	On 03/02/2022	Bond Future	155.14191	155.14191	155.13826	155.13826					0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	156.99708	156.99708	156.99374	156.99374					0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.32489	157.32489	157.32176	157.32176					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	114.17736	114.17736	114.17163	114.17163					0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.48441	115.48441	115.47911	115.47911					0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.66622	115.66622	115.66106	115.66106					0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.09825	117.09825	117.09318	117.09318					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	108.43089	108.43089	108.04562	108.04562					0.00	0.00	0	9,047.0
I2033	On 03/02/2022	Bond Future	109.67216	109.67216	109.28286	109.28286					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	109.70425	109.70425		109.31050	109.31050			0.00	0.00	0	0.0	
I2033		On 04/08/2022	Bond Future	111.06239	111.06239		110.66391	110.66391			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	120.14370	120.14370		120.36800	120.36800			0.00	0.00	0	5,949.0	
I2038		On 03/02/2022	Bond Future	119.73754	119.73754		119.96487	119.96487			0.00	0.00	0	0.0	
I2038		On 05/05/2022	Bond Future	121.16946	121.16946		121.39985	121.39985			0.00	0.00	0	0.0	
I2038		On 04/08/2022	Bond Future	120.85197	120.85197		121.08536	121.08536			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	107.24673	107.24673		107.69165	107.69165			0.00	0.00	0	17,227.0	
I2046		On 03/02/2022	Bond Future	108.47465	108.47465		108.92496	108.92496			0.00	0.00	0	0.0	
I2046		On 05/05/2022	Bond Future	107.88765	107.88765		108.34357	108.34357			0.00	0.00	0	0.0	
I2046		On 04/08/2022	Bond Future	109.22363	109.22363		109.68543	109.68543			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	110.34789	110.34789		110.33921	110.33921			0.00	0.00	0	8,607.0	
I2050		On 03/02/2022	Bond Future	109.63031	109.63031		109.62188	109.62188			0.00	0.00	0	0.0	
I2050		On 05/05/2022	Bond Future	110.94137	110.94137		110.93310	110.93310			0.00	0.00	0	0.0	
I2050		On 04/08/2022	Bond Future	110.29666	110.29666		110.28844	110.28844			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	295.53800	295.53800		295.59000	295.59000			0.00	0.00	0	506.0	
IGOV		On 03/02/2022	Index Future	298.91900	298.91900		298.97600	298.97600			0.00	0.00	0	0.0	
IGOV		On 05/05/2022	Index Future	302.49100	302.49100		302.55200	302.55200			0.00	0.00	0	0.0	
IGOV		On 04/08/2022	Index Future	306.19600	306.19600		306.25900	306.25900			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		3.77000	96.23000			0.00	0.00	0	50,000.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future	3.87500	96.12500		3.88500	96.11500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future	3.96000	96.04000		3.94000	96.06000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future	4.16000	95.84000		4.12000	95.88000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.21500	95.78500		4.19500	95.80500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.74000	95.26000		4.62000	95.38000			0.00	0.00	0	472.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	4.93000	95.07000		4.85500	95.14500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.47000	94.53000		5.26000	94.74000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	5.63000	94.37000		5.46000	94.54000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	6.06500	93.93500		5.76500	94.23500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future	6.26500	93.73500		6.01500	93.98500			0.00	0.00	0	0.0	
R186		On 04/11/2021	Bond Future	7.71135	115.63253		7.59016	116.17460		5.15	0.00	27,751,807.20	240	64,441.0	
R186		On 04/11/2021	Bond Future	7.77	Put	657.21000	0.65721	482.84000	0.48284	657.210	5.25	0.44	0.00	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	13.39000	0.01339	9.80000	0.00980	13.390	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			7.91969		111.64650		7.79028	112.19504		5.30	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.13895		112.95532		8.00038	113.51059		5.03	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	163.21000		0.16321		225.07000	0.22507	163.210	4.70	0.09	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	482.52000		0.48252		621.56000	0.62156	482.520	4.74	0.21	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	695.76000		0.69576		873.31000	0.87331	695.760	4.83	0.27	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,281.28000		1.28128		1,540.74000	1.54074	1,281.280	4.99	0.41	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,036.01000		1.03601		880.01000	0.88001	1,036.010	5.37	0.33	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.37629		108.99464		8.22742	109.55744		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			326.75077		326.75077		326.75237	326.75237			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			322.25564		322.25564		322.25837	322.25837			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.10952		326.10952		326.11303	326.11303			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			321.76667		321.76667		321.77073	321.77073			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			240.30509		240.30509		240.28809	240.28809			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			238.68154		238.68154		238.66540	238.66540			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.53581		241.53581		241.51985	241.51985			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.07479		240.07479		240.05886	240.05886			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			5.24579		104.60979		5.10603	104.78843		0.94	0.00	0.00	0	14,769.0
R2023	On 03/02/2022	Bond Future			5.43845		105.78151		5.26307	105.96253		0.87	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.65712		103.11115		5.42554	103.29454		0.75	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.01472		104.33017		5.67484	104.51777		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			9.33597		94.61894		9.18520	95.43444		8.70	0.00	22,519,307.72	238	100,041.0
R2030	On 04/11/2021	Bond Future	8.27	Call	7.22000		0.00722		25.87000	0.02587	7.220	7.96	0.01	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	126.90000		0.12690		275.83000	0.27583	126.900	8.24	0.11	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	139.99000		0.13999		298.89000	0.29889	139.990	8.26	0.12	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	731.64000		0.73164		1,158.62000	1.15862	731.640	8.66	0.40	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,310.21000		1.31021		954.44000	0.95444	1,310.210	8.70	0.56	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,032.11000		1.03211		739.13000	0.73913	1,032.110	8.78	0.48	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,184.86000		3.18486		3,931.96000	3.93196	3,184.860	9.42	0.86	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.86000		0.00086		0.67000	0.00067	0.860	10.78	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.30000		0.00030		0.24000	0.00024	0.300	10.78	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.54585		91.67489		9.38791	92.49987		8.72	0.00	0.00	0	610.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	173.80000	0.17380		273.26000	0.27326	173.800	8.06	0.09	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	572.90000	0.57290		803.01000	0.80301	572.900	8.43	0.22	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,477.53000	2.47753		2,061.69000	2.06169	2,477.530	8.79	0.57	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	2,098.87000	2.09887		2,595.73000	2.59573	2,098.870	9.01	0.53	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,443.40000	1.44340		1,172.39000	1.17239	1,443.400	9.21	0.39	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	330.25000	0.33025		260.79000	0.26079	330.250	10.52	0.12	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.76343	92.74994		9.59789	93.58479		8.26	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	71.30000	0.07130		109.17000	0.10917	71.300	7.72	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	170.50000	0.17050		247.78000	0.24778	170.500	7.66	0.07	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	320.22000	0.32022		447.22000	0.44722	320.220	7.61	0.12	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	628.36000	0.62836		833.65000	0.83365	628.360	7.82	0.20	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	725.09000	0.72509		951.35000	0.95135	725.090	7.87	0.23	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,573.29000	3.57329		3,094.35000	3.09435	3,573.290	8.18	0.63	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,019.79000	2.01979		1,706.63000	1.70663	2,019.790	8.60	0.43	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,582.86000	1.58286		1,328.20000	1.32820	1,582.860	8.86	0.35	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	689.00000	0.68900		570.04000	0.57004	689.000	9.81	0.17	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.99727	89.82384		9.82331	90.66939		8.37	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	307.88000	0.30788		414.98000	0.41498	307.880	7.73	0.10	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	964.00000	0.96400		1,210.85000	1.21085	964.000	7.94	0.25	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,315.94000	1.31594		1,121.98000	1.12198	1,315.940	9.42	0.26	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			10.01125	89.67244		9.85565	90.59387		10.05	0.00	6,277,070.80	70	124,370.0
R2032	On 04/11/2021	Bond Future	9.33	Call	86.91000	0.08691		209.42000	0.20942	86.910	9.46	0.07	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	718.29000	0.71829		1,170.19000	1.17019	718.290	10.15	0.36	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			10.22196	90.67686		10.05964	91.60893		9.82	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	99.39000	0.09939		169.81000	0.16981	99.390	8.55	0.05	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	208.07000	0.20807		330.82000	0.33082	208.070	8.72	0.10	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	679.57000	0.67957		954.98000	0.95498	679.570	9.33	0.24	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	695.29000	0.69529		974.76000	0.97476	695.290	9.35	0.24	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	759.83000	0.75983		1,055.55000	1.05555	759.830	9.40	0.26	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	4,070.17000	4.07017		3,454.42000	3.45442	4,070.170	9.46	0.72	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,507.01000	3.50701		2,949.52000	2.94952	3,507.010	9.63	0.67	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,388.54000	2.38854		1,966.32000	1.96632	2,388.540	9.95	0.52	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,839.78000	1.83978		1,497.00000	1.49700	1,839.780	10.20	0.44	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,621.64000	1.62164		1,313.45000	1.31345	1,621.640	10.33	0.40	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,464.87000	1.46487		1,182.59000	1.18259	1,464.870	10.45	0.37	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	1,258.41000	1.25841		1,011.83000	1.01183	1,258.410	10.64	0.32	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,242.51000	1.24251		998.74000	0.99874	1,242.510	10.65	0.32	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	855.02000	0.85502		682.13000	0.68213	855.020	11.11	0.24	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	672.13000	0.67213		534.06000	0.53406	672.130	11.37	0.19	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.43641	87.59332		10.26697	88.53659		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	795.41000	0.79541	1,053.67000	1.05367	795.410	9.07	0.23	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.18	Call	1,987.78000	1.98778	2,443.15000	2.44315	1,987.780	9.66	0.43	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	11.18	Put	1,301.73000	1.30173	1,082.27000	1.08227	1,301.730	10.80	0.28	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.65923	88.60753	10.48223	89.56265		9.49	0.00	0.00	0	0.0
R2032	On	04/08/2022	Bond Future	8.97	Call	335.14000	0.33514	455.29000	0.45529	335.140	8.64	0.10	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.72	Call	1,072.18000	1.07218	1,353.14000	1.35314	1,072.180	8.90	0.26	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	11.60	Put	1,472.15000	1.47215	1,252.11000	1.25211	1,472.150	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			10.51124	90.10534	10.34047	91.22257		11.13	0.00	3,424,002.92	38	79,880.0
R2035	On	04/11/2021	Bond Future	10.11	Call	372.56000	0.37256	728.62000	0.72862	372.560	10.95	0.21	0.00	0	350.0
R2035	On	04/11/2021	Bond Future	10.12	Call	387.41000	0.38741	751.92000	0.75192	387.410	10.96	0.22	0.00	0	400.0
R2035	On	04/11/2021	Bond Future	10.23	Call	579.70000	0.57970	1,040.43000	1.04043	579.700	11.10	0.29	0.00	0	782.0
R2035	On	04/11/2021	Bond Future	10.26	Call	641.73000	0.64173	1,129.30000	1.12930	641.730	11.14	0.31	0.00	0	150.0
R2035	On	04/11/2021	Bond Future	10.60	Put	1,083.22000	1.08322	739.62000	0.73962	1,083.220	11.68	0.43	0.00	0	350.0
R2035	On	04/11/2021	Bond Future	10.62	Call	1,733.33000	1.73333	2,521.32000	2.52132	1,733.330	11.72	0.59	0.00	0	400.0
R2035	On	04/11/2021	Bond Future	11.08	Put	303.41000	0.30341	199.64000	0.19964	303.410	12.64	0.16	0.00	0	782.0
R2035	On	04/11/2021	Bond Future	11.20	Put	213.99000	0.21399	140.64000	0.14064	213.990	12.88	0.12	0.00	0	350.0
R2035	On	04/11/2021	Bond Future	11.75	Put	32.84000	0.03284	21.78000	0.02178	32.840	13.59	0.02	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			10.72208	91.11457	10.54414	92.24466		10.91	0.00	0.00	0	0.0
R2035	On	03/02/2022	Bond Future	9.70	Call	290.12000	0.29012	465.36000	0.46536	290.120	9.82	0.11	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	9.92	Call	537.26000	0.53726	804.81000	0.80481	537.260	10.16	0.18	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.10	Call	823.18000	0.82318	1,176.30000	1.17630	823.180	10.42	0.25	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	10.24	Call	1,101.51000	1.10151	1,524.46000	1.52446	1,101.510	10.63	0.31	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.26	Call	1,144.92000	1.14492	1,577.90000	1.57790	1,144.920	10.65	0.32	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.34	Put	3,777.94000	3.77794	3,120.75000	3.12075	3,777.940	10.74	0.65	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.35	Call	1,349.08000	1.34908	1,826.98000	1.82698	1,349.080	10.75	0.35	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	10.61	Put	2,764.43000	2.76443	2,240.25000	2.24025	2,764.430	11.03	0.53	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.65	Put	2,633.95000	2.63395	2,128.77000	2.12877	2,633.950	11.08	0.52	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.03	Put	1,649.11000	1.64911	1,306.05000	1.30605	1,649.110	11.63	0.37	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.05	Put	1,608.99000	1.60899	1,273.32000	1.27332	1,608.990	11.67	0.36	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	11.11	Put	1,494.05000	1.49405	1,179.78000	1.17978	1,494.050	11.78	0.34	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.28	Put	1,209.33000	1.20933	949.83000	0.94983	1,209.330	12.09	0.29	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.33	Put	1,135.99000	1.13599	891.00000	0.89100	1,135.990	12.18	0.27	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	11.39	Put	1,053.68000	1.05368	825.18000	0.82518	1,053.680	12.28	0.25	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.73	Put	681.16000	0.68116	529.42000	0.52942	681.160	12.85	0.18	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.88	Put	560.40000	0.56040	434.49000	0.43449	560.400	13.09	0.15	0.00	0	1,800.0
R2035	On	05/05/2022	Bond Future			10.92830	87.70493	10.74307	88.84850		10.88	0.00	0.00	0	0.0
R2035	On	04/08/2022	Bond Future			11.14468	88.71832	10.95157	89.87612		10.62	0.00	0.00	0	0.0
R2035	On	04/08/2022	Bond Future	9.84	Call	702.20000	0.70220	937.90000	0.93790	702.200	9.73	0.17	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	10.64	Put	5,191.08000	5.19108	4,523.73000	4.52373	5,191.080	10.35	0.62	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	11.13	Put	3,546.05000	3.54605	3,038.02000	3.03802	3,546.050	10.72	0.48	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			10.73234		85.73961		10.56665	86.82561		11.63	0.00	5,744,553.87	67	120,187.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,882.48000		4.88248		5,911.16000	5.91116	4,882.480	13.64	0.90	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	10.47000		0.01047		7.36000	0.00736	10.470	14.84	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.93332		82.44580		10.76092	83.54429		11.98	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.13777		83.41284		10.95842	84.52441		11.42	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.35423		80.12264		11.16728	81.24797		11.75	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	751.63000		0.75163		993.09000	0.99309	751.630	10.78	0.18	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,000.69000		5.00069		4,369.29000	4.36929	5,000.690	11.45	0.61	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,309.08000		3.30908		2,841.47000	2.84147	3,309.080	11.90	0.46	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			10.88051		87.66349		10.69441	88.96980		12.09	0.00	4,295,511.01	49	81,540.0
R2040	On 03/02/2022	Bond Future			11.07723		84.14103		10.88357	85.46230		12.48	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.27688		85.12798		11.07540	86.46493		11.88	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	274.62000		0.27462		426.10000	0.42610	274.620	10.69	0.09	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,254.50000		1.25450		1,696.38000	1.69638	1,254.500	11.41	0.28	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	655.81000		0.65581		523.27000	0.52327	655.810	15.30	0.12	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.48803		81.60694		11.27799	82.96031		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			10.88597		84.61168		10.72520	85.76294		12.61	0.00	5,245,924.16	62	62,097.0
R2044	On 03/02/2022	Bond Future			11.07200		81.18016		10.90472	82.34464		13.02	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.26038		82.13244		11.08638	83.31071		12.39	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.45923		78.70202		11.27787	79.89472		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			10.81897		83.73734		10.65303	84.96601		12.97	0.00	5,442,927.10	65	168,255.0
R2048	On 04/11/2021	Bond Future	10.20	Call	125.11000		0.12511		312.04000	0.31204	125.110	12.23	0.08	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	1,340.89000		1.34089		2,100.16000	2.10016	1,340.890	13.06	0.49	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.00091		84.67528		10.82814	85.91802		12.71	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	160.32000		0.16032		276.21000	0.27621	160.320	11.44	0.07	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,113.06000		1.11306		1,558.66000	1.55866	1,113.060	12.41	0.29	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.17760		81.25324		10.99793	82.51075		12.74	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.36173		82.19128		11.17461	83.46421		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			10.48998		69.53554		10.31925	70.50910		12.31	0.00	0.00	0	34,354.0
R209	On 04/11/2021	Bond Future	9.50	Call	10.96000		0.01096		41.71000	0.04171	10.960	11.24	0.01	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,057.73000		3.05773		2,325.62000	2.32562	3,057.730	11.95	0.85	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,931.99000		1.93199		1,388.89000	1.38889	1,931.990	12.31	0.68	0.00	0	9,250.0

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	10.50	Put	1,108.17000		1.10817		757.33000	0.75733	1,108.170	12.70	0.48	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	9.35000		0.00935		6.29000	0.00629	9.350	15.52	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.67357		70.31436		10.49651	71.29910		12.10	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.85856		67.99735		10.67489	68.99378		12.06	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.04855		68.78326		10.85792	69.79202		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			211.59862		211.59862		211.46447	211.46447			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			214.02095		214.02095		213.88609	213.88609			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.72411		213.72411		213.58794	213.58794			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.37027		216.37027		216.23274	216.23274			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			175.02996		175.02996		175.02178	175.02178			0.00	0.00	0	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			9.69012		85.07994		9.53956	85.89628		9.69	0.00	0.00	0	10,449.0
R213	On 03/02/2022	Bond Future			9.89815		86.03288		9.74095	86.85873		9.35	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	109.07000		0.10907		180.29000	0.18029	109.070	8.32	0.06	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	177.59000		0.17759		281.15000	0.28115	177.590	8.35	0.09	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	478.01000		0.47801		684.97000	0.68497	478.010	8.75	0.20	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	565.45000		0.56545		796.67000	0.79667	565.450	8.84	0.22	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,855.43000		2.85543		2,393.44000	2.39344	2,855.430	9.21	0.63	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,301.82000		2.30182		1,906.34000	1.90634	2,301.820	9.36	0.55	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,693.13000		1.69313		1,381.33000	1.38133	1,693.130	9.57	0.45	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,392.45000		1.39245		1,127.79000	1.12779	1,392.450	9.76	0.39	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,356.06000		1.35606		1,097.32000	1.09732	1,356.060	9.78	0.38	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,218.43000		1.21843		982.47000	0.98247	1,218.430	9.88	0.35	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	761.99000		0.76199		607.86000	0.60786	761.990	10.38	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	692.41000		0.69241		551.45000	0.55145	692.410	10.48	0.22	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.10296		83.50955		9.93894	84.34525		9.25	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.31915		84.47793		10.14771	85.32422		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
R214	On 04/11/2021	Bond Future			10.87014		66.24211		10.69425	67.26489		13.16	0.00	0.00	0	17,810.0

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 03/02/2022	Bond Future	11.05451	66.98406		10.87186	68.01852		12.93	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.23364	64.48979		11.04417	65.53655		12.93	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.42001	65.23408		11.22322	66.29364		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 :											80,701,104.78	829	1 144 904.0
Grand Total:											80,701,104.78	829	1 144 904.0