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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2021

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		796.91100	796.91100		798.88000	798.88000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		805.80500	805.80500		807.79100	807.79100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		815.27800	815.27800		817.32600	817.32600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		825.06300	825.06300		827.16100	827.16100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		894.81000	894.81000		900.98400	900.98400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		904.79600	904.79600		911.03400	911.03400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		915.43300	915.43300		921.78800	921.78800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		926.42000	926.42000		932.87900	932.87900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		790.26500	790.26500		794.96100	794.96100			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		799.08500	799.08500		803.82800	803.82800			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		808.47900	808.47900		813.31700	813.31700			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		818.18200	818.18200		823.10300	823.10300			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		11.73561	74.37051		11.63674	74.87552			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future		11.99912	75.21945		11.89599	75.72976			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future		12.26196	72.34539		12.15357	72.86542			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future		12.53728	73.19256		12.42352	73.72138			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		12.24064	72.47023		12.14668	73.00849			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future		12.48304	73.29781		12.38497	73.84170			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future		12.73379	69.91961		12.63050	70.47360			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future		12.98911	70.73699		12.88062	71.30005			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		780.51600	780.51600		785.12400	785.12400			0.00	0.00	0	993.0
GOVI	On 03/02/2022	GOVI		789.22700	789.22700		793.88200	793.88200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI		798.50500	798.50500		803.25300	803.25300			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		808.08900	808.08900		812.91800	812.91800			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		155.54240	155.54240		155.42536	155.42536			0.00	0.00	0	5,487.0
I2025	On 03/02/2022	Bond Future		155.73413	155.73413		155.61477	155.61477			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		157.60389	157.60389		157.49061	157.49061			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		157.93608	157.93608		157.82669	157.82669			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		114.86804	114.86804		114.79404	114.79404			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future		116.17936	116.17936		116.10375	116.10375			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future		116.37440	116.37440		116.30364	116.30364			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future		117.81401	117.81401		117.74595	117.74595			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		108.69337	108.69337		108.33467	108.33467			0.00	0.00	0	9,522.0
I2033	On 03/02/2022	Bond Future		109.93414	109.93414		109.57058	109.57058			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			109.97415		109.97415		109.61159	109.61159			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.33455		111.33455		110.97088	110.97088			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			121.77474		121.77474		121.73497	121.73497			0.00	0.00	0	5,979.0
I2038	On 03/02/2022	Bond Future			121.38307		121.38307		121.34189	121.34189			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.84054		122.84054		122.80489	122.80489			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			122.54066		122.54066		122.50882	122.50882			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			109.43832		109.43832		108.48109	108.48109			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			110.68763		110.68763		109.71864	109.71864			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			110.13148		110.13148		109.15656	109.15656			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			111.49406		111.49406		110.51035	110.51035			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			112.68888		112.68888		112.02683	112.02683			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			111.99431		111.99431		111.32391	111.32391			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			113.33898		113.33898		112.66599	112.66599			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			112.72129		112.72129		112.04377	112.04377			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			298.20000		298.20000		297.38400	297.38400			0.00	0.00	0	511.0
IGOV	On 03/02/2022	Index Future			301.60200		301.60200		300.77500	300.77500			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			305.22000		305.22000		304.39800	304.39800			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			308.95500		308.95500		308.13300	308.13300			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.68500		96.31500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.72000		96.28000		3.73000	96.27000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.89500		96.10500		3.89500	96.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.95000		96.05000		3.96000	96.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.17000		95.83000		4.18000	95.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.22500		95.77500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.78000		95.22000		4.78000	95.22000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.95000		95.05000		4.96500	95.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.59000		94.41000		5.57000	94.43000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.73000		94.27000		5.73000	94.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.19500		93.80500		6.20500	93.79500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.37500		93.62500		6.39500	93.60500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.86188		114.96380		7.79743	115.24950		5.31	0.00	45,525,664.80	396	64,054.0
R186	On 04/11/2021	Bond Future	7.77	Put	922.93000		0.92293		775.41000	0.77541	922.930	5.32	0.59	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	14.35000		0.01435		10.77000	0.01077	14.350	5.93	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			8.08123		110.96651		8.01263	111.25463		5.59	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.31051		112.27272		8.23571	112.56967		5.32	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	128.75000		0.12875		152.45000	0.15245	128.750	4.94	0.07	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	394.72000		0.39472		451.90000	0.45190	394.720	5.01	0.17	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	575.88000		0.57588		650.79000	0.65079	575.880	5.11	0.23	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,082.08000		1.08208		1,196.72000	1.19672	1,082.080	5.28	0.36	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,336.02000		1.33602		1,229.34000	1.22934	1,336.020	5.64	0.39	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.56092		108.30173		8.47965	108.60604		5.25	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			328.30782		328.30782		327.96135	327.96135			0.00	0.00	0	1,292.0
R197	On 03/02/2022	Bond Future			323.81977		323.81977		323.46714	323.46714			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			327.70787		327.70787		327.36669	327.36669			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			323.37510		323.37510		323.04136	323.04136			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			241.93600		241.93600		241.27407	241.27407			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			240.32333		240.32333		239.65240	239.65240			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			243.20867		243.20867		242.54115	242.54115			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			241.76242		241.76242		241.09508	241.09508			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			5.21377		104.65068		5.21470	104.64949		1.12	0.00	0.00	0	14,079.0
R2023	On 03/02/2022	Bond Future			5.40165		105.81945		5.40351	105.81753		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.60234		103.15448		5.59844	103.15757		0.84	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.93648		104.37330		5.92486	104.37971		0.65	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			9.57688		93.33475		9.46724	93.91634		8.81	0.00	0.00	0	99,173.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.37000		0.00037		1.18000	0.00118	0.370	8.08	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	20.91000		0.02091		44.27000	0.04427	20.910	8.34	0.03	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	24.10000		0.02410		50.22000	0.05022	24.100	8.36	0.03	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	260.23000		0.26023		411.68000	0.41168	260.230	8.77	0.20	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	2,068.50000		2.06850		1,660.91000	1.66091	2,068.500	8.81	0.76	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,679.46000		1.67946		1,320.31000	1.32031	1,679.460	8.90	0.69	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	2,069.51000		2.06951		2,537.81000	2.53781	2,069.510	9.55	0.75	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	1.06000		0.00106		0.64000	0.00064	1.060	10.91	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.33000		0.00033		0.20000	0.00020	0.330	10.91	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.79878		90.37329		9.68406	90.96069		9.02	0.00	132,487,243.14	1,466	1,176.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	84.30000	0.08430		119.04000	0.11904	84.300	8.27	0.05	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	312.73000	0.31273		409.48000	0.40948	312.730	8.52	0.14	563,581.66	44	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,262.85000	3.26285		2,883.84000	2.88384	3,262.850	8.92	0.68	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,430.86000	1.43086		1,702.84000	1.70284	1,430.860	9.09	0.43	3,395,060.65	88	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,965.73000	1.96573		1,695.74000	1.69574	1,965.730	9.23	0.50	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	469.91000	0.46991		388.94000	0.38894	469.910	10.54	0.16	633,430.67	44	1,000.0
R2030	On 05/05/2022	Bond Future			10.02766	91.43742		9.90649	92.03628		8.50	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	42.04000	0.04204		57.09000	0.05709	42.040	8.00	0.02	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	105.29000	0.10529		138.36000	0.13836	105.290	7.94	0.05	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	204.90000	0.20490		262.48000	0.26248	204.900	7.89	0.08	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	389.33000	0.38933		485.34000	0.48534	389.330	7.89	0.14	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	457.09000	0.45709		565.21000	0.56521	457.090	7.95	0.16	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,432.28000	4.43228		4,023.29000	4.02329	4,432.280	8.26	0.71	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,599.71000	2.59971		2,310.49000	2.31049	2,599.710	8.63	0.51	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	2,048.45000	2.04845		1,806.67000	1.80667	2,048.450	8.84	0.43	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	907.40000	0.90740		786.05000	0.78605	907.400	9.78	0.22	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.27517	88.49385		10.14722	89.10306		8.46	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	190.33000	0.19033		238.89000	0.23889	190.330	7.81	0.07	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	626.97000	0.62697		751.90000	0.75190	626.970	7.85	0.19	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,623.60000	1.62360		1,441.83000	1.44183	1,623.600	9.26	0.32	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			10.26188	88.21482		10.14228	88.90634		10.01	0.00	0.00	0	125,821.0
R2032	On 04/11/2021	Bond Future	9.33	Call	7.74000	0.00774		20.11000	0.02011	7.740	9.15	0.01	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	206.90000	0.20690		356.26000	0.35626	206.900	9.81	0.16	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	12.43	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.48394	89.20004		10.35926	89.89868		9.85	0.00	120,420,054.00	1,350	1,350.0
R2032	On 03/02/2022	Bond Future	8.91	Call	37.95000	0.03795		58.92000	0.05892	37.950	8.64	0.02	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	77.48000	0.07748		115.95000	0.11595	77.480	8.56	0.04	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	316.62000	0.31662		430.26000	0.43026	316.620	8.99	0.14	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	326.08000	0.32608		442.16000	0.44216	326.080	9.01	0.14	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	365.81000	0.36581		491.87000	0.49187	365.810	9.07	0.15	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	5,121.15000	5.12115		4,561.56000	4.56156	5,121.150	9.14	0.83	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	4,468.62000	4.46862		3,947.98000	3.94798	4,468.620	9.34	0.78	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	738.47000	0.73847		943.06000	0.94306	738.470	9.46	0.26	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	4,077.03000	4.07703		3,582.98000	3.58298	4,077.030	9.46	0.74	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	3,137.51000	3.13751		2,717.41000	2.71741	3,137.510	9.74	0.64	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,444.23000	2.44423		2,089.62000	2.08962	2,444.230	9.95	0.55	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	2,157.15000	2.15715		1,832.95000	1.83295	2,157.150	10.05	0.50	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,949.14000	1.94914		1,648.60000	1.64860	1,949.140	10.14	0.47	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	1,673.68000	1.67368		1,406.94000	1.40694	1,673.680	10.31	0.42	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,652.30000	1.65230		1,388.27000	1.38827	1,652.300	10.32	0.42	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	1,211.31000	1.21131		1,006.91000	1.00691	1,211.310	10.69	0.33	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	10.95	Put	1,134.78000		1.13478	941.44000	0.94144	1,134.780	10.77	0.31	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	895.03000		0.89503	737.64000	0.73764	895.030	11.06	0.25	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.70913		86.10341	10.57817	86.81454		9.77	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	435.75000		0.43575	556.72000	0.55672	435.750	8.80	0.15	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,328.88000		1.32888	1,587.91000	1.58791	1,328.880	9.49	0.34	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,646.93000		1.64693	1,422.56000	1.42256	1,646.930	10.52	0.34	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.94439		87.09812	10.80701	87.82083		9.47	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	186.38000		0.18638	239.98000	0.23998	186.380	8.56	0.06	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	660.04000		0.66004	805.77000	0.80577	660.040	8.67	0.18	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,794.51000		1.79451	1,578.25000	1.57825	1,794.510	10.28	0.32	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			10.79728		88.27844	10.69804	88.90606		11.08	0.00	4,413,922.00	50	79,909.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	56.54000		0.05654	104.35000	0.10435	56.540	10.49	0.05	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	60.41000		0.06041	110.68000	0.11068	60.410	10.51	0.05	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	118.42000		0.11842	201.32000	0.20132	118.420	10.71	0.09	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	139.84000		0.13984	233.35000	0.23335	139.840	10.76	0.11	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,876.61000		1.87661	1,504.58000	1.50458	1,876.610	11.23	0.66	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	668.03000		0.66803	934.69000	0.93469	668.030	11.26	0.35	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	532.71000		0.53271	394.69000	0.39469	532.710	12.13	0.28	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	369.14000		0.36914	269.29000	0.26929	369.140	12.38	0.21	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	51.94000		0.05194	35.77000	0.03577	51.940	13.28	0.04	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	14.15	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			11.02068		89.26439	10.91731	89.89843		10.94	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	97.75000		0.09775	135.75000	0.13575	97.750	9.53	0.05	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	207.75000		0.20775	276.41000	0.27641	207.750	9.78	0.09	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	362.93000		0.36293	466.90000	0.46690	362.930	10.06	0.14	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	530.54000		0.53054	666.97000	0.66697	530.540	10.27	0.19	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	558.15000		0.55815	699.52000	0.69952	558.150	10.31	0.20	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	4,980.14000		4.98014	4,507.76000	4.50776	4,980.140	10.42	0.77	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	693.39000		0.69339	857.65000	0.85765	693.390	10.44	0.23	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	3,750.48000		3.75048	3,351.41000	3.35141	3,750.480	10.78	0.66	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,586.60000		3.58660	3,198.70000	3.19870	3,586.600	10.83	0.65	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	2,280.72000		2.28072	1,997.63000	1.99763	2,280.720	11.27	0.48	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	2,225.79000		2.22579	1,947.95000	1.94795	2,225.790	11.30	0.47	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	2,067.91000		2.06791	1,805.52000	1.80552	2,067.910	11.40	0.45	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,673.28000		1.67328	1,451.86000	1.45186	1,673.280	11.68	0.38	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	1,572.82000		1.57282	1,362.54000	1.36254	1,572.820	11.77	0.37	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,459.78000		1.45978	1,262.32000	1.26232	1,459.780	11.88	0.34	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	951.79000		0.95179	815.76000	0.81576	951.790	12.51	0.24	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	783.14000		0.78314	668.76000	0.66876	783.140	12.76	0.21	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.23856		85.83716	11.13018	86.48292		10.91	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			11.46847		86.82660	11.35493	87.48298		10.57	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
R2035	On 04/08/2022	Bond Future	9.84	Call	397.53000		0.39753		479.03000	0.47903	397.530	9.64	0.11	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	6,331.05000		6.33105		5,877.44000	5.87744	6,331.050	10.06	0.71	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	4,425.71000		4.42571		4,064.16000	4.06416	4,425.710	10.48	0.57	0.00	0	100.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.99876		84.03649		10.89946	84.66515		11.57	0.00	0.00	0	120,810.0
R2037	On 04/11/2021	Bond Future	11.49	Call	3,279.08000		3.27908		3,831.16000	3.83116	3,279.080	13.09	0.84	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	12.47000		0.01247		8.39000	0.00839	12.470	14.45	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.21107		80.72089		11.10777	81.35605		12.01	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.42619		81.67161		11.31799	82.31823		11.44	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.65520		78.35922		11.54188	79.01630		11.69	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	446.09000		0.44609		535.77000	0.53577	446.090	10.69	0.12	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	6,020.94000		6.02094		5,580.08000	5.58008	6,020.940	11.14	0.69	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	4,069.22000		4.06922		3,727.43000	3.72743	4,069.220	11.62	0.54	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			11.16760		85.70847		11.07840	86.30823		12.02	0.00	1,799,877.87	21	81,558.0
R2040	On 03/02/2022	Bond Future			11.37659		82.16133		11.28377	82.76717		12.51	0.00	0.00	0	2,500.0
R2040	On 05/05/2022	Bond Future			11.58791		83.12908		11.49060	83.74616		11.90	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	132.78000		0.13278		167.37000	0.16737	132.780	10.78	0.05	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	688.00000		0.68800		814.98000	0.81498	688.000	11.10	0.19	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	854.09000		0.85409		764.30000	0.76430	854.090	14.99	0.16	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.81271		79.58268		11.71072	80.20987		12.17	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			11.17903		82.58024		11.08972	83.19033		12.50	0.00	0.00	0	62,280.0
R2044	On 03/02/2022	Bond Future			11.37754		79.12326		11.28460	79.73956		13.01	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.57786		80.05523		11.48046	80.68274		12.37	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.79060		76.59866		11.68854	77.23627		12.65	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			11.11249		81.64015		11.01805	82.30456		12.84	0.00	18,369,033.75	225	168,101.0
R2048	On 04/11/2021	Bond Future	10.20	Call	10.68000		0.01068		23.09000	0.02309	10.680	12.19	0.01	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	417.90000		0.41790		618.17000	0.61817	417.900	12.94	0.24	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.30715		82.55194		11.20878	83.22320		12.67	0.00	206,379,850.00	2,500	2,500.0
R2048	On 03/02/2022	Bond Future	10.00	Call	101.04000		0.10104		139.15000	0.13915	101.040	11.38	0.05	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	207.37000		0.20737		0.00000	0.00000	207.370	11.63	0.08	6,344,498.63	900	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	383.79000		0.38379		0.00000	0.00000	383.790	11.88	0.14	2,281,026.52	200	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	829.35000		0.82935		1,015.98000	1.01598	829.350	12.30	0.25	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,258.82000		1.25882		0.00000	0.00000	1,258.820	12.55	0.33	25,061,523.08	900	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	1,514.79000		1.51479		0.00000	0.00000	1,514.790	12.67	0.38	6,240,981.18	200	100.0
R2048	On 05/05/2022	Bond Future			11.49577		79.10886		11.39275	79.79194		12.71	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
R2048	On 04/08/2022	Bond Future			11.69359		80.01986		11.58574	80.71377		12.31	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			10.76260		68.02050		10.66325	68.56707		12.26	0.00	0.00	0	34,323.0
R209	On 04/11/2021	Bond Future	9.50	Call	0.33000		0.00033		1.01000	0.00101	0.330	11.09	0.00	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	4,387.36000		4.38736		3,866.31000	3.86631	4,387.360	11.41	0.97	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	3,016.43000		3.01643		2,555.75000	2.55575	3,016.430	11.89	0.89	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	1,863.65000		1.86365		1,506.26000	1.50626	1,863.650	12.26	0.72	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	12.23000		0.01223		8.15000	0.00815	12.230	15.15	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.95679		68.78013		10.85378	69.33241		12.14	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			11.15185		66.44841		11.04431	67.01043		12.10	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.35324		67.21459		11.24113	67.78563		11.77	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			213.19160		213.19160		212.87758	212.87758			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			215.62531		215.62531		215.30621	215.30621			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			215.35640		215.35640		215.04422	215.04422			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			218.02054		218.02054		217.71124	217.71124			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			175.50218		175.50218		175.44796	175.44796			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			9.95120		83.68833		9.84169	84.26837		9.73	0.00	12,469,561.17	149	10,292.0
R213	On 03/02/2022	Bond Future			10.17124		84.62301		10.05701	85.20894		9.52	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	45.75000		0.04575		67.20000	0.06720	45.750	8.54	0.03	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	76.06000		0.07606		109.04000	0.10904	76.060	8.50	0.05	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	216.79000		0.21679		292.76000	0.29276	216.790	8.62	0.11	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	267.14000		0.26714		355.86000	0.35586	267.140	8.70	0.13	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,756.80000		3.75680		3,339.73000	3.33973	3,756.800	9.12	0.74	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,095.62000		3.09562		2,724.62000	2.72462	3,095.620	9.32	0.67	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,333.11000		2.33311		2,024.88000	2.02488	2,333.110	9.52	0.56	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,931.86000		1.93186		1,662.23000	1.66223	1,931.860	9.65	0.50	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,882.63000		1.88263		1,618.02000	1.61802	1,882.630	9.67	0.49	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,694.84000		1.69484		1,450.03000	1.45003	1,694.840	9.74	0.46	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,067.56000		1.06756		899.08000	0.89908	1,067.560	10.21	0.32	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	971.68000		0.97168		816.15000	0.81615	971.680	10.31	0.30	0.00	0	220.0

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 05/05/2022	Bond Future	10.38714	82.08707		10.26712	82.68395		9.39	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future	10.61642	83.03680		10.49040	83.64370		9.09	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	11.15301	64.64881		11.05868	65.17321		13.08	0.00	15,257,119.16	236	17,781.0
R214	On 03/02/2022	Bond Future	11.34882	65.37083		11.25085	65.90064		12.93	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.53856	62.86069		11.43625	63.39983		12.94	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.73712	63.58440		11.63035	64.13206		12.57	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 :											601,642,428.27	8,769	1 157 157.0
Grand Total:											601,642,428.27	8,769	1 157 157.0