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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2021

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	51.00
AL37	On 03/02/2022	Index Future		799.91100	799.91100		797.41700	797.41700			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		809.44800	809.44800		806.93300	806.93300			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		819.33800	819.33800		816.79600	816.79600			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		829.72900	829.72900		827.15800	827.15800			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		900.87400	900.87400		894.88500	894.88500			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		911.61400	911.61400		905.56400	905.56400			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		922.75200	922.75200		916.63200	916.63200			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		934.45500	934.45500		928.26100	928.26100			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		802.95300	802.95300		796.84800	796.84800			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		812.52600	812.52600		806.35600	806.35600			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		822.45400	822.45400		816.21200	816.21200			0.00	0.00	0	0.00

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
ALBI	On 03/11/2022	Index Future	832.88400	832.88400		826.56700	826.56700			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.81722	76.12293		11.93889	75.51687			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	12.06956	73.27212		12.19647	72.65896			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.33279	74.14712		12.46536	73.52624			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.60029	71.36678		12.73875	70.73815			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.23413	74.69205		12.37107	73.91936			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.47113	71.34304		12.61430	70.56116			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.71148	72.19362		12.86113	71.40204			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.95674	68.90876		13.11332	68.10717			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/02/2022	GOVI	792.62200	792.62200		786.66200	786.66200			0.00	47,557,320.00	6	983.00
GOVI	On 05/05/2022	GOVI	802.07200	802.07200		796.04900	796.04900			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	811.87200	811.87200		805.77900	805.77900			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	822.16800	822.16800		816.00100	816.00100			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.28847	154.28847		154.14252	154.14252			0.00	0.00	0	5,316.00
I2025	On 05/05/2022	Bond Future	156.16718	156.16718		156.02000	156.02000			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.52351	156.52351		156.37476	156.37476			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.52561	158.52561		158.37522	158.37522			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/02/2022	Bond Future	112.73317	112.73317		112.27494	112.27494			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	112.90835	112.90835		112.44503	112.44503			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	114.33029	114.33029		113.86129	113.86129			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	114.57030	114.57030		114.09550	114.09550			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/02/2022	Bond Future	108.33417	108.33417		108.22099	108.22099			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	108.37393	108.37393		108.25982	108.25982			0.00	0.00	0	2,121.00

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
I2033	On 04/08/2022	Bond Future	109.73871	109.73871		109.62334	109.62334			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	109.83946	109.83946		109.72289	109.72289			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/02/2022	Bond Future	120.34458	120.34458		120.33591	120.33591			0.00	0.00	0	6,276.00
I2038	On 05/05/2022	Bond Future	121.81005	121.81005		121.80179	121.80179			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	121.53250	121.53250		121.52431	121.52431			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	123.08727	123.08727		123.07927	123.07927			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/02/2022	Bond Future	110.17758	110.17758		109.98588	109.98588			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	109.63766	109.63766		109.44405	109.44405			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	111.01847	111.01847		110.82268	110.82268			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.51811	110.51811		110.32008	110.32008			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/02/2022	Bond Future	111.69441	111.69441		111.04322	111.04322			0.00	0.00	0	8,495.00
I2050	On 05/05/2022	Bond Future	113.05446	113.05446		112.39573	112.39573			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.46609	112.46609		111.79931	111.79931			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.90498	113.90498		113.22982	113.22982			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/02/2022	Index Future	298.84400	298.84400		298.46800	298.46800			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	302.48000	302.48000		302.10300	302.10300			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	306.24800	306.24800		305.86700	305.86700			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	310.20300	310.20300		309.81900	309.81900			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.90500	96.09500		3.91500	96.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.99500	96.00500		4.01500	95.98500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.24000	95.76000		4.23000	95.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.30500	95.69500		4.29500	95.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.66000	95.34000		4.71000	95.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.72000	95.28000		4.77000	95.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.03000	94.97000		5.08000	94.92000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.49500	94.50500		5.54500	94.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.11000	93.89000		6.15000	93.85000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.44000	93.56000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.82500	93.17500		6.88500	93.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.05500	92.94500		7.09500	92.90500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.28909	110.09926		8.37054	109.76177		5.72	0.00	0.00	0	54,685.00
R186	On 05/05/2022	Bond Future	8.52852	111.41301		8.61563	111.07189		5.51	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	47.01000	0.04701	39.36000	0.03936	47.010	5.21	0.03	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	156.83000	0.15683	132.87000	0.13287	156.830	5.03	0.09	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	234.34000	0.23434	199.66000	0.19966	234.340	4.97	0.13	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	578.21000	0.57821	506.42000	0.50642	578.210	5.21	0.26	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	921.47000	0.92147	819.28000	0.81928	921.470	5.36	0.35	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,266.60000	1.26660	1,137.84000	1.13784	1,266.600	5.45	0.44	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,408.71000	1.40871	1,583.24000	1.58324	1,408.710	5.56	0.45	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	973.32000	0.97332	1,110.38000	1.11038	973.320	5.71	0.34	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	719.60000	0.71960	830.16000	0.83016	719.600	5.86	0.27	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.78881	107.45412	8.88237	107.10858		5.56	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	108.50000	0.10850	92.28000	0.09228	108.500	4.88	0.06	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	666.20000	0.66620	591.14000	0.59114	666.200	5.07	0.25	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	815.88000	0.81588	914.71000	0.91471	815.880	6.19	0.24	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.05935	108.85637	9.15999	108.50707		5.46	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/02/2022	Bond Future			321.92725	321.92725	321.83437	321.83437			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			325.84652	325.84652	325.75363	325.75363			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.59333	321.59333	321.49983	321.49983			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.70771	325.70771	325.61357	325.61357			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/02/2022	Bond Future			237.60296	237.60296	238.27708	238.27708			0.00	0.00	0	8,050.00
R202	On 05/05/2022	Bond Future			240.49567	240.49567	241.17896	241.17896			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			239.08543	239.08543	239.77778	239.77778			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			242.14385	242.14385	242.84521	242.84521			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/02/2022	Bond Future			5.24306	105.98321	5.33420	105.88905		1.14	0.00	0.00	0	16,327.00
R2023	On 05/05/2022	Bond Future			5.37178	103.33719	5.49146	103.24229		0.98	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			5.55730	104.58280	5.73242	104.48594		0.71	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.93541	102.01699	6.25104	101.92005		0.79	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/02/2022	Bond Future			9.97781	89.46631	10.08919	88.90795		9.29	0.00	1,413,030,900.14	15,794	84,396.00
R2030	On 03/02/2022	Bond Future	8.39	Call	7.23000	0.00723	5.16000	0.00516	7.230	8.57	0.01	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	52.65000	0.05265	38.60000	0.03860	52.650	8.54	0.04	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	143.88000	0.14388	108.87000	0.10887	143.880	8.75	0.09	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	204.29000	0.20429	156.51000	0.15651	204.290	8.84	0.12	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,562.84000	3.56284	4,048.85000	4.04885	3,562.840	8.97	0.82	0.00	0	101.00

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R2030	On 03/02/2022	Bond Future	9.60	Call	649.43000	0.64943	522.13000	0.52213	649.430	9.18	0.30	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,978.77000	1.97877	2,361.27000	2.36127	1,978.770	9.31	0.60	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	1,017.82000	1.01782	836.21000	0.83621	1,017.820	9.33	0.41	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.90	Put	1,636.16000	1.63616	1,983.44000	1.98344	1,636.160	9.41	0.54	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	278.93000	0.27893	385.61000	0.38561	278.930	10.58	0.13	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			10.21234	90.53446	10.32906	89.96980		8.91	0.00	0.00	0	14,727.00
R2030	On 05/05/2022	Bond Future	7.73	Call	12.31000	0.01231	9.40000	0.00940	12.310	8.44	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	37.42000	0.03742	29.05000	0.02905	37.420	8.35	0.02	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	84.19000	0.08419	66.29000	0.06629	84.190	8.28	0.04	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	184.93000	0.18493	148.30000	0.14830	184.930	8.26	0.08	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	226.04000	0.22604	182.52000	0.18252	226.040	8.32	0.10	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,926.82000	4.92682	5,392.47000	5.39247	4,926.820	8.65	0.79	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,859.64000	2.85964	3,219.37000	3.21937	2,859.640	9.04	0.58	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	2,224.49000	2.22449	2,534.67000	2.53467	2,224.490	9.26	0.49	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	916.61000	0.91661	1,082.81000	1.08281	916.610	10.26	0.25	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.46515	87.59910	10.58785	87.02737		8.87	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	107.64000	0.10764	87.24000	0.08724	107.640	8.25	0.05	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	405.93000	0.40593	339.90000	0.33990	405.930	8.25	0.14	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,791.44000	1.79144	2,021.45000	2.02145	1,791.440	9.73	0.36	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.70947	88.75018	10.83822	88.17164		8.64	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/02/2022	Bond Future			10.46103	89.32785	10.57195	88.71142		10.31	0.00	0.00	0	108,132.00
R2032	On 03/02/2022	Bond Future	8.91	Call	5.78000	0.00578	4.01000	0.00401	5.780	9.04	0.01	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	17.00000	0.01700	11.89000	0.01189	17.000	8.94	0.01	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	136.90000	0.13690	102.07000	0.10207	136.900	9.40	0.09	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	161.01000	0.16101	120.85000	0.12085	161.010	9.46	0.10	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	4,062.00000	4.06200	4,605.58000	4.60558	4,062.000	9.75	0.83	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	428.08000	0.42808	335.48000	0.33548	428.080	9.89	0.21	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,638.83000	3.63883	4,162.66000	4.16266	3,638.830	9.89	0.79	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,634.50000	2.63450	3,094.46000	3.09446	2,634.500	10.19	0.67	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,915.06000	1.91506	2,308.98000	2.30898	1,915.060	10.42	0.55	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1,626.52000	1.62652	1,987.20000	1.98720	1,626.520	10.53	0.50	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,421.79000	1.42179	1,755.76000	1.75576	1,421.790	10.63	0.45	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,137.93000	1.13793	1,429.37000	1.42937	1,137.930	10.82	0.38	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	741.11000	0.74111	960.63000	0.96063	741.110	11.22	0.28	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	676.20000	0.67620	882.18000	0.88218	676.200	11.30	0.26	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	482.86000	0.48286	644.79000	0.64479	482.860	11.61	0.19	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.68251	86.24732	10.79828	85.62382		10.28	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	370.04000	0.37004	301.25000	0.30125	370.040	9.55	0.14	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,210.49000	1.21049	1,035.45000	1.03545	1,210.490	10.22	0.33	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,432.46000	1.43246	1,234.18000	1.23418	1,432.460	10.32	0.37	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,779.80000	1.77980	2,055.47000	2.05547	1,779.800	11.16	0.39	0.00	0	993.00

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
R2032	On 05/05/2022	Bond Future	11.18	Put	1,440.96000	1.44096	1,678.18000	1.67818	1,440.960	11.46	0.33	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.91299	87.26258	11.03396	86.63135		9.88	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	149.23000	0.14923	120.85000	0.12085	149.230	8.92	0.06	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	619.09000	0.61909	523.35000	0.52335	619.090	9.21	0.18	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,666.55000	1.66655	1,888.86000	1.88886	1,666.550	11.06	0.31	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			11.14591	84.26366	11.27232	83.62485		10.12	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 03/02/2022	Bond Future			10.88353	90.10710	10.99949	89.39381		11.48	0.00	12,614,994.00	140	103,316.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	45.72000	0.04572	32.46000	0.03246	45.720	10.28	0.03	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	127.22000	0.12722	93.78000	0.09378	127.220	10.64	0.07	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	255.11000	0.25511	193.50000	0.19350	255.110	10.93	0.13	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	406.80000	0.40680	315.07000	0.31507	406.800	11.16	0.18	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	432.39000	0.43239	335.81000	0.33581	432.390	11.19	0.19	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	4,003.93000	4.00393	4,600.08000	4.60008	4,003.930	11.29	0.78	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	559.07000	0.55907	439.20000	0.43920	559.070	11.30	0.23	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,779.46000	2.77946	3,291.44000	3.29144	2,779.460	11.61	0.64	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,621.90000	2.62190	3,119.88000	3.11988	2,621.900	11.66	0.62	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,451.97000	1.45197	1,810.08000	1.81008	1,451.970	12.28	0.41	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,405.53000	1.40553	1,756.43000	1.75643	1,405.530	12.32	0.40	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,273.90000	1.27390	1,603.55000	1.60355	1,273.900	12.44	0.37	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	957.55000	0.95755	1,230.48000	1.23048	957.550	12.77	0.30	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	878.97000	0.87897	1,136.35000	1.13635	878.970	12.87	0.28	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	792.48000	0.79248	1,031.98000	1.03198	792.480	12.99	0.26	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	425.43000	0.42543	578.40000	0.57840	425.430	13.56	0.15	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	318.82000	0.31882	441.98000	0.44198	318.820	13.79	0.12	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			11.09333	86.70411	11.21405	85.98257		11.49	0.00	0.00	0	8,926.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	1,645.83000	1.64583	1,410.14000	1.41014	1,645.830	11.46	0.38	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	3,564.12000	3.56412	4,024.63000	4.02463	3,564.120	11.56	0.58	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	534.68000	0.53468	649.61000	0.64961	534.680	14.48	0.13	0.00	0	1,200.00	
R2035	On 04/08/2022	Bond Future			11.31373	87.72301	11.43963	86.99262		11.05	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	230.66000	0.23066	186.81000	0.18681	230.660	9.97	0.07	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	412.01000	0.41201	339.29000	0.33929	412.010	10.02	0.12	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	1,323.62000	1.32362	1,139.76000	1.13976	1,323.620	10.63	0.29	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,608.55000	5.60855	6,133.31000	6.13331	5,608.550	10.73	0.68	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,807.76000	3.80776	4,230.45000	4.23045	3,807.760	11.16	0.53	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	1,606.07000	1.60607	1,834.72000	1.83472	1,606.070	12.52	0.27	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.53526	84.39948	11.66650	83.66012		11.41	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 03/02/2022	Bond Future			11.03399	81.81429	11.17031	80.97062		12.69	0.00	0.00	0	118,596.00	
R2037	On 05/05/2022	Bond Future			11.23967	82.79121	11.38149	81.93780		12.14	0.00	0.00	0	11,855.00	
R2037	On 04/08/2022	Bond Future			11.45760	79.51036	11.60549	78.64645		12.29	0.00	0.00	0	0.00	

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
R2037	On 04/08/2022	Bond Future	10.10	Call	528.36000	0.52836		423.28000	0.42328	528.360	11.30	0.14	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	5,225.86000	5.22586		5,815.04000	5.81504	5,225.860	12.20	0.64	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,608.47000	2.60847		2,257.29000	2.25729	2,608.470	12.49	0.45	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,449.97000	3.44997		3,910.63000	3.91063	3,449.970	12.75	0.49	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	2,254.49000	2.25449		2,595.09000	2.59509	2,254.490	13.58	0.35	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.66402	80.55955		11.81787	79.68503		12.09	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 03/02/2022	Bond Future			11.11904	83.86001		11.25015	82.98837		13.26	0.00	522,951,022.36	6,236	85,547.00
R2040	On 05/05/2022	Bond Future			11.31768	84.86133		11.45409	83.97962		12.67	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	153.46000	0.15346		114.24000	0.11424	153.460	11.33	0.06	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	937.92000	0.93792		758.64000	0.75864	937.920	12.15	0.24	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	493.80000	0.49380		615.07000	0.61507	493.800	16.34	0.11	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.52785	81.35430		11.67011	80.46180		12.85	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	225.27000	0.22527		176.19000	0.17619	225.270	11.68	0.07	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,321.96000	1.32196		1,107.84000	1.10784	1,321.960	12.27	0.27	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,952.90000	1.95290		2,257.09000	2.25709	1,952.900	14.29	0.30	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.72637	82.42826		11.87437	81.52472		12.63	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 03/02/2022	Bond Future			11.13150	80.77260		11.27796	79.78391		13.89	0.00	6,219,490.20	77	56,441.00
R2044	On 05/05/2022	Bond Future			11.31972	81.73715		11.47211	80.73693		13.27	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.51852	78.31857		11.67745	77.30610		13.46	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.70587	79.35239		11.87120	78.32737		13.23	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 03/02/2022	Bond Future			11.06881	84.19586		11.21533	83.17819		13.60	0.00	0.00	0	191,095.00
R2048	On 03/02/2022	Bond Future	10.20	Call	182.81000	0.18281		121.29000	0.12129	182.810	12.76	0.09	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	268.14000	0.26814		182.00000	0.18200	268.140	12.92	0.12	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	381.81000	0.38181		265.08000	0.26508	381.810	13.09	0.16	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,446.53000	1.44653		1,103.40000	1.10340	1,446.530	13.83	0.42	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	1,769.97000	1.76997		1,372.11000	1.37211	1,769.970	13.99	0.47	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future			11.24572	80.78540		11.39815	79.75587		13.69	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.43021	81.73433		11.58907	80.69218		13.17	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.61392	78.39551		11.77936	77.34044		13.64	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/02/2022	Bond Future			10.81682	69.53215		10.93719	68.88472		12.80	0.00	1,599,239.45	23	19,931.00
R209	On 05/05/2022	Bond Future			11.00443	67.22058		11.12931	66.56564		12.79	0.00	0.00	0	5,396.00
R209	On 05/05/2022	Bond Future	9.75	Call	213.28000	0.21328		165.16000	0.16516	213.280	11.34	0.09	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.75	Put	3,017.97000	3.01797		3,431.66000	3.43166	3,017.970	12.79	0.58	0.00	0	12,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	780.79000	0.78079		941.52000	0.94152	780.790	14.93	0.20	0.00	0	12,050.00

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
R209	On 04/08/2022	Bond Future			11.19729	68.01087		11.32694	67.34792		12.34	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.38974	65.76500		11.52433	65.09386		12.71	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/02/2022	Bond Future			211.66034	211.66034		211.83406	211.83406			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			211.38527	211.38527		211.56187	211.56187			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			214.04751	214.04751		214.22671	214.22671			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			213.87376	213.87376		214.05579	214.05579			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/02/2022	Bond Future			10.25802	84.18148		10.35871	83.67305		9.99	0.00	0.00	0	20,884.00
R213	On 03/02/2022	Bond Future	8.63	Call	4.69000	0.00469		3.48000	0.00348	4.690	8.96	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	10.42000	0.01042		7.74000	0.00774	10.420	8.91	0.01	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	52.82000	0.05282		40.17000	0.04017	52.820	9.02	0.04	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	72.58000	0.07258		55.67000	0.05567	72.580	9.11	0.05	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,817.77000	3.81777		4,269.46000	4.26946	3,817.770	9.55	0.84	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	3,063.14000	3.06314		3,482.25000	3.48225	3,063.140	9.78	0.76	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	2,194.33000	2.19433		2,559.01000	2.55901	2,194.330	9.99	0.64	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,743.41000	1.74341		2,069.06000	2.06906	1,743.410	10.13	0.55	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,688.56000	1.68856		2,008.83000	2.00883	1,688.560	10.15	0.54	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,481.60000	1.48160		1,780.11000	1.78011	1,481.600	10.23	0.50	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	811.93000	0.81193		1,018.30000	1.01830	811.930	10.73	0.32	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	715.69000	0.71569		905.37000	0.90537	715.690	10.84	0.29	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.47499	81.65376		10.58003	81.13959		9.98	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.70455	82.61586		10.81437	82.09531		9.50	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.93828	80.16853		11.05308	79.64174		9.62	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/02/2022	Bond Future			11.13069	66.56022		11.26663	65.81482		13.77	0.00	0.00	0	19,929.00
R214	On 05/05/2022	Bond Future			11.31017	64.07457		11.45121	63.32053		13.82	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.49702	64.82701		11.64359	64.06373		13.33	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.68316	62.40105		11.83536	61.62834		13.80	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											2,003,972,966.15	22,276	1 158 894,00
Grand Total:											2,003,972,966.15	22,276	1 158 894,00