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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2021

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		793.55700	793.55700		791.94500	791.94500			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		802.47900	802.47900		800.76600	800.76600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		811.89900	811.89900		810.16700	810.16700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		821.65700	821.65700		819.88400	819.88400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		895.87100	895.87100		894.46700	894.46700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		905.94300	905.94300		904.43000	904.43000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		916.57700	916.57700		915.04800	915.04800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		927.59300	927.59300		926.02200	926.02200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		795.17800	795.17800		793.19500	793.19500			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		804.11900	804.11900		802.03000	802.03000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		813.55800	813.55800		811.44500	811.44500			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		823.33500	823.33500	821.17700	821.17700			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		11.58447	75.14448	11.62245	74.94891			0.00	26,300,568.00	350	0.0
ES33		On 03/02/2022	Bond Future		11.84004	76.00873	11.88130	75.80286			0.00	19,990,295.99	263	263.0
ES33		On 05/05/2022	Bond Future		12.09623	73.14266	12.13924	72.93457			0.00	6,363,411.42	87	87.0
ES33		On 04/08/2022	Bond Future		12.36383	74.00107	12.40916	73.78852			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		12.02789	73.69870	12.06722	73.46897			0.00	352,206,087.30	4,779	0.0
ES42		On 03/02/2022	Bond Future		12.25977	74.54631	12.30221	74.30616			0.00	267,397,613.97	3,587	3,587.0
ES42		On 05/05/2022	Bond Future		12.50048	71.18157	12.54481	70.93884			0.00	84,848,431.44	1,192	1,192.0
ES42		On 04/08/2022	Bond Future		12.74488	72.01563	12.79155	71.76820			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		785.06400	785.06400	783.12600	783.12600			0.00	5,024,409,600.00	640	353.0
GOVI		On 03/02/2022	GOVI		793.89000	793.89000	791.84900	791.84900			0.00	5,080,896,000.00	640	640.0
GOVI		On 05/05/2022	GOVI		803.20900	803.20900	801.14500	801.14500			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		812.86200	812.86200	810.75300	810.75300			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		155.36409	155.36409	155.32117	155.32117			0.00	137,031,127.38	882	4,792.0
I2025		On 03/02/2022	Bond Future		155.56710	155.56710	155.50706	155.50706			0.00	103,452,121.50	665	852.0
I2025		On 05/05/2022	Bond Future		157.43201	157.43201	157.37161	157.37161			0.00	34,162,746.17	217	164.0
I2025		On 04/08/2022	Bond Future		157.76387	157.76387	157.69873	157.69873			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		114.48807	114.48807	114.41465	114.41465			0.00	151,811,180.82	1,326	2,395.0
I2029		On 03/02/2022	Bond Future		115.80484	115.80484	115.71820	115.71820			0.00	115,573,230.32	998	2,415.0
I2029		On 05/05/2022	Bond Future		115.99334	115.99334	115.90598	115.90598			0.00	38,045,815.52	328	186.0
I2029		On 04/08/2022	Bond Future		117.43028	117.43028	117.33886	117.33886			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		108.94694	108.94694	108.91217	108.91217			0.00	1,645,861,422.58	15,107	2,433.0
I2033		On 03/02/2022	Bond Future		110.19991	110.19991	110.15298	110.15298			0.00	1,248,675,180.21	11,331	6,831.0

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	110.24119	110.24119		110.19400	110.19400			0.00	416,270,733.44	3,776	2,121.0
I2033	On	04/08/2022			Bond Future	111.60678	111.60678		111.55621	111.55621			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	121.11919	121.11919		121.07967	121.07967			0.00	347,975,432.87	2,873	4,701.0
I2038	On	03/02/2022			Bond Future	120.73031	120.73031		120.67743	120.67743			0.00	260,294,548.36	2,156	2,667.0
I2038	On	05/05/2022			Bond Future	122.17783	122.17783		122.12452	122.12452			0.00	87,601,504.11	717	677.0
I2038	On	04/08/2022			Bond Future	121.87082	121.87082		121.81379	121.81379			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	109.23650	109.23650		109.20075	109.20075			0.00	402,864,212.00	3,688	17,162.0
I2046	On	03/02/2022			Bond Future	110.49274	110.49274		110.44496	110.44496			0.00	57,124,746.58	517	5,034.0
I2046	On	05/05/2022			Bond Future	109.93232	109.93232		109.88425	109.88425			0.00	18,798,426.72	171	171.0
I2046	On	04/08/2022			Bond Future	111.29442	111.29442		111.24283	111.24283			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	112.74743	112.74743		112.71068	112.71068			0.00	171,263,346.17	1,519	7,063.0
I2050	On	03/02/2022			Bond Future	112.06308	112.06308		112.01387	112.01387			0.00	127,751,911.20	1,140	1,502.0
I2050	On	05/05/2022			Bond Future	113.40657	113.40657		113.35694	113.35694			0.00	42,981,090.03	379	379.0
I2050	On	04/08/2022			Bond Future	112.79072	112.79072		112.73767	112.73767			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	297.91400	297.91400		297.83500	297.83500			0.00	1,135,052,340.00	381	130.0
IGOV	On	03/02/2022			Index Future	301.33800	301.33800		301.22600	301.22600			0.00	1,148,097,780.00	381	381.0
IGOV	On	05/05/2022			Index Future	304.94800	304.94800		304.83500	304.83500			0.00	0.00	0	0.0
IGOV	On	04/08/2022			Index Future	308.68500	308.68500		308.56300	308.56300			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/10/2021			Jibar Tradeable Future	3.69500	96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/11/2021			Jibar Tradeable Future	3.75000	96.25000		3.76000	96.24000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On	15/12/2021			Jibar Tradeable Future	4.02500	95.97500		4.05500	95.94500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	4.11000	95.89000		4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.41000	95.59000		4.46000	95.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.47500	95.52500		4.52500	95.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	5.11000	94.89000		5.19000	94.81000			0.00	0.00	0	472.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.34000	94.66000		5.43500	94.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.99000	94.01000		6.08000	93.92000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.18500	93.81500		6.28500	93.71500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.59500	93.40500		6.69500	93.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.82500	93.17500		6.93500	93.06500			0.00	0.00	0	0.0
R186	On	04/11/2021			Bond Future	7.97264	114.47495		8.02567	114.24185		5.30	0.00	2,021,627,617.00	17,660	65,120.0
R186	On	04/11/2021	7.77	Put	Bond Future	1,160.89000	1.16089		1,344.28000	1.34428	1,160.890	5.31	0.72	0.00	0	15,177.0
R186	On	04/11/2021	8.77	Put	Bond Future	12.67000	0.01267		20.63000	0.02063	12.670	5.95	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			8.19716		110.48175		8.25667	110.23396		5.63	0.00	1,933,430,625.00	17,500	17,500.0
R186	On 05/05/2022	Bond Future			8.43520		111.77997		8.49882	111.52963		5.37	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	101.10000		0.10110		88.77000	0.08877	101.100	5.05	0.06	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	288.59000		0.28859		257.53000	0.25753	288.590	4.95	0.14	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	436.67000		0.43667		393.56000	0.39356	436.670	5.05	0.19	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	874.54000		0.87454		801.81000	0.80181	874.540	5.23	0.32	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,473.42000		1.47342	1,586.42000	1.58642	1,473.420		5.55	0.42	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.69441		107.80421		8.76350	107.54785		5.32	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	178.18000		0.17818		158.62000	0.15862	178.180	4.80	0.08	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	900.95000		0.90095		829.96000	0.82996	900.950	5.07	0.30	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	866.49000		0.86649		933.18000	0.93318	866.490	6.12	0.24	0.00	0	3,600.0
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			328.75063		328.75063		328.67162	328.67162			0.00	312,313,098.50	950	1,189.0
R197	On 03/02/2022	Bond Future			324.29532		324.29532		324.18050	324.18050			0.00	231,222,563.16	713	952.0
R197	On 05/05/2022	Bond Future			328.18306		328.18306		328.06776	328.06776			0.00	77,779,385.22	237	237.0
R197	On 04/08/2022	Bond Future			323.85967		323.85967		323.73480	323.73480			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			241.79572		241.79572		241.71866	241.71866			0.00	431,363,564.48	1,784	8,313.0
R202	On 03/02/2022	Bond Future			240.20192		240.20192		240.09825	240.09825			0.00	320,189,159.36	1,333	2,084.0
R202	On 05/05/2022	Bond Future			243.08140		243.08140		242.97713	242.97713			0.00	107,685,060.20	443	383.0
R202	On 04/08/2022	Bond Future			241.63683		241.63683		241.52499	241.52499			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			5.39092		104.42474		5.48729	104.30212		1.12	0.00	0.00	0	12,574.0
R2023	On 03/02/2022	Bond Future			5.61492		105.59985		5.74655	105.46466		0.98	0.00	0.00	0	3,370.0
R2023	On 05/05/2022	Bond Future			5.88621		102.93026		6.05945	102.79381		0.83	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.34982		104.14586		6.60889	104.00379		0.64	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			9.61598		93.12850		9.62322	93.09037		8.87	0.00	1,698,663,840.00	18,240	93,315.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.04000		0.00004		0.05000	0.00005	0.040	8.13	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	5.71000		0.00571		6.39000	0.00639	5.710	8.26	0.01	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	6.79000		0.00679		7.56000	0.00756	6.790	8.27	0.01	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	142.00000		0.14200		146.31000	0.14631	142.000	8.61	0.14	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	2,140.34000		2.14034		2,183.02000	2.18302	2,140.340	8.67	0.83	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,716.24000		1.71624		1,758.83000	1.75883	1,716.240	8.75	0.75	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	1,795.56000		1.79556		1,781.65000	1.78165	1,795.560	9.30	0.76	0.00	0	29.0

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R2030	On 04/11/2021	Bond Future	11.26	Put	0.22000	0.00022		0.32000	0.00032	0.220	10.79	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.06000	0.00006		0.10000	0.00010	0.060	10.95	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.83820	90.17258		9.84774	90.12409		9.10	0.00	2,121,760,807.40	23,530	29,117.0
R2030	On 03/02/2022	Bond Future	8.39	Call	69.82000	0.06982		69.46000	0.06946	69.820	8.40	0.04	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	244.42000	0.24442		242.31000	0.24231	244.420	8.38	0.12	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,333.76000	3.33376		3,374.68000	3.37468	3,333.760	8.80	0.70	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,275.04000	1.27504		1,263.20000	1.26320	1,275.040	9.00	0.40	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,989.02000	1.98902		2,022.13000	2.02213	1,989.020	9.12	0.52	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	439.82000	0.43982		453.03000	0.45303	439.820	10.35	0.16	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			10.06936	91.23251		10.07929	91.18380		8.59	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	35.91000	0.03591		35.62000	0.03562	35.910	8.07	0.02	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	94.30000	0.09430		93.44000	0.09344	94.300	8.05	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	185.82000	0.18582		184.00000	0.18400	185.820	8.00	0.08	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	349.96000	0.34996		346.39000	0.34639	349.960	7.95	0.13	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	402.33000	0.40233		398.21000	0.39821	402.330	7.94	0.15	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,525.70000	4.52570		4,565.70000	4.56570	4,525.700	8.17	0.73	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,647.80000	2.64780		2,679.23000	2.67923	2,647.800	8.56	0.53	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	2,063.85000	2.06385		2,091.31000	2.09131	2,063.850	8.72	0.44	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	882.95000	0.88295		898.78000	0.89878	882.950	9.60	0.22	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.31870	88.28781		10.32962	88.23622		8.56	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	175.62000	0.17562		173.60000	0.17360	175.620	7.89	0.07	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	581.03000	0.58103		574.69000	0.57469	581.030	7.91	0.18	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,621.32000	1.62132		1,642.65000	1.64265	1,621.320	9.13	0.33	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			10.18963	88.63169		10.23226	88.38540		10.04	0.00	8,382,342,081.75	94,575	127,217.0
R2032	On 04/11/2021	Bond Future	9.33	Call	4.04000	0.00404		3.34000	0.00334	4.040	9.01	0.01	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	177.76000	0.17776		151.11000	0.15111	177.760	9.42	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	12.48	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.40722	89.62904		10.45339	89.37053		10.00	0.00	6,649,668,106.64	74,191	79,021.0
R2032	On 03/02/2022	Bond Future	8.91	Call	47.16000	0.04716		41.46000	0.04146	47.160	8.84	0.03	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	95.10000	0.09510		84.21000	0.08421	95.100	8.76	0.05	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	318.02000	0.31802		286.43000	0.28643	318.020	8.74	0.14	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	328.03000	0.32803		295.64000	0.29564	328.030	8.75	0.15	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	369.91000	0.36991		334.27000	0.33427	369.910	8.81	0.16	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	4,699.44000	4.69944		4,918.00000	4.91800	4,699.440	8.89	0.82	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	4,059.77000	4.05977		4,265.03000	4.26503	4,059.770	9.11	0.76	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	770.33000	0.77033		707.71000	0.70771	770.330	9.25	0.28	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	3,679.89000	3.67989		3,875.78000	3.87578	3,679.890	9.25	0.72	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,785.86000	2.78586		2,954.77000	2.95477	2,785.860	9.60	0.61	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,136.72000	2.13672		2,281.10000	2.28110	2,136.720	9.85	0.52	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,867.93000	1.86793		2,000.71000	2.00071	1,867.930	9.95	0.47	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,672.66000	1.67266		1,796.31000	1.79631	1,672.660	10.03	0.43	0.00	0	210.0

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	10.65	Put	1,411.36000	1.41136	1,521.71000	1.52171	1,411.360	10.16	0.38	0.00	0	1,050.0	
R2032	On	03/02/2022	Bond Future	10.66	Put	1,391.11000	1.39111	1,500.38000	1.50038	1,391.110	10.17	0.38	0.00	0	97.0	
R2032	On	03/02/2022	Bond Future	10.90	Put	984.64000	0.98464	1,069.90000	1.06990	984.640	10.48	0.29	0.00	0	900.0	
R2032	On	03/02/2022	Bond Future	10.95	Put	915.83000	0.91583	996.58000	0.99658	915.830	10.55	0.27	0.00	0	400.0	
R2032	On	03/02/2022	Bond Future	11.13	Put	707.15000	0.70715	773.24000	0.77324	707.150	10.83	0.22	0.00	0	210.0	
R2032	On	05/05/2022	Bond Future			10.62933	86.53579	10.67749	86.27449		9.89	0.00	1,763,945,543.36	20,384	20,384.0	
R2032	On	05/05/2022	Bond Future	9.58	Call	480.77000	0.48077	442.67000	0.44267	480.770	8.80	0.16	0.00	0	780.0	
R2032	On	05/05/2022	Bond Future	10.18	Call	1,402.18000	1.40218	1,316.78000	1.31678	1,402.180	9.33	0.36	0.00	0	780.0	
R2032	On	05/05/2022	Bond Future	10.29	Call	1,649.86000	1.64986	1,554.46000	1.55446	1,649.860	9.46	0.40	0.00	0	993.0	
R2032	On	05/05/2022	Bond Future	10.98	Put	1,748.57000	1.74857	1,853.67000	1.85367	1,748.570	10.08	0.37	0.00	0	993.0	
R2032	On	05/05/2022	Bond Future	11.18	Put	1,415.87000	1.41587	1,505.72000	1.50572	1,415.870	10.32	0.31	0.00	0	780.0	
R2032	On	04/08/2022	Bond Future			10.86073	87.53724	10.91147	87.27055		9.56	0.00	0.00	0	0.0	
R2032	On	04/08/2022	Bond Future	8.97	Call	209.97000	0.20997	192.99000	0.19299	209.970	8.60	0.07	0.00	0	800.0	
R2032	On	04/08/2022	Bond Future	9.72	Call	730.89000	0.73089	682.54000	0.68254	730.890	8.71	0.20	0.00	0	800.0	
R2032	On	04/08/2022	Bond Future	11.60	Put	1,575.72000	1.57572	1,661.45000	1.66145	1,575.720	10.10	0.30	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			10.66426	89.12119	10.70183	88.88197		11.07	0.00	4,054,390,296.67	45,493	79,998.0	
R2035	On	04/11/2021	Bond Future	10.11	Call	58.70000	0.05870	50.78000	0.05078	58.700	10.19	0.06	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	10.12	Call	62.85000	0.06285	54.39000	0.05439	62.850	10.20	0.06	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	10.23	Call	126.56000	0.12656	110.00000	0.11000	126.560	10.26	0.11	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	10.26	Call	151.51000	0.15151	131.92000	0.13192	151.510	10.29	0.13	0.00	0	150.0	
R2035	On	04/11/2021	Bond Future	10.60	Put	1,191.50000	1.19150	1,350.63000	1.35063	1,191.500	10.87	0.56	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	10.62	Call	838.82000	0.83882	754.05000	0.75405	838.820	10.89	0.46	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	11.08	Put	208.20000	0.20820	261.74000	0.26174	208.200	11.62	0.15	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	11.20	Put	125.38000	0.12538	162.18000	0.16218	125.380	11.88	0.10	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	11.75	Put	9.38000	0.00938	13.92000	0.01392	9.380	13.04	0.01	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			10.88079	90.12406	10.92149	89.87266		11.06	0.00	3,832,796,023.68	42,528	50,358.0	
R2035	On	03/02/2022	Bond Future	9.70	Call	142.64000	0.14264	129.08000	0.12908	142.640	9.74	0.07	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	9.92	Call	256.76000	0.25676	233.70000	0.23370	256.760	9.64	0.11	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.10	Call	424.78000	0.42478	389.62000	0.38962	424.780	9.77	0.17	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	10.24	Call	622.08000	0.62208	574.64000	0.57464	622.080	9.99	0.22	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	10.26	Call	654.50000	0.65450	605.17000	0.60517	654.500	10.03	0.23	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.34	Put	4,238.32000	4.23832	4,432.52000	4.43252	4,238.320	10.15	0.74	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	10.35	Call	814.21000	0.81421	755.99000	0.75599	814.210	10.17	0.27	0.00	0	1,600.0	
R2035	On	03/02/2022	Bond Future	10.61	Put	3,100.46000	3.10046	3,265.56000	3.26556	3,100.460	10.57	0.61	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.65	Put	2,952.80000	2.95280	3,113.40000	3.11340	2,952.800	10.63	0.59	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.03	Put	1,789.68000	1.78968	1,907.71000	1.90771	1,789.680	11.10	0.42	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.05	Put	1,740.51000	1.74051	1,856.38000	1.85638	1,740.510	11.12	0.41	0.00	0	1,600.0	
R2035	On	03/02/2022	Bond Future	11.11	Put	1,599.67000	1.59967	1,709.16000	1.70916	1,599.670	11.19	0.39	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.28	Put	1,254.10000	1.25410	1,346.51000	1.34651	1,254.100	11.41	0.32	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.33	Put	1,168.65000	1.16865	1,256.42000	1.25642	1,168.650	11.49	0.31	0.00	0	500.0	

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 03/02/2022	Bond Future	11.39	Put	1,073.33000	1.07333		1,155.73000	1.15573	1,073.330	11.59	0.29		0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	665.12000	0.66512		721.94000	0.72194	665.120	12.20	0.19		0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	539.31000	0.53931		587.24000	0.58724	539.310	12.48	0.16		0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			11.09315	86.70519		11.13548	86.45117		11.00	0.00		773,930,525.94	8,926	8,926.0
R2035	On 04/08/2022	Bond Future			11.31652	87.70673		11.36105	87.44741		10.62	0.00		0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	486.10000	0.48610		455.45000	0.45545	486.100	9.63	0.13		0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,628.88000	5.62888		5,811.44000	5.81144	5,628.880	9.86	0.68		0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,850.93000	3.85093		3,996.69000	3.99669	3,850.930	10.32	0.53		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			10.84127	85.03692		10.87871	84.79743		11.54	0.00		4,727,967,715.08	55,599	88,702.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,077.28000	4.07728		3,861.61000	3.86161	4,077.280	12.52	0.94		0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	1.06000	0.00106		1.76000	0.00176	1.060	14.13	0.00		0.00	0	600.0
R2037	On 03/02/2022	Bond Future			11.04595	81.73974		11.08639	81.48844		12.14	0.00		3,575,623,186.56	43,744	46,772.0
R2037	On 05/05/2022	Bond Future			11.25461	82.70066		11.29663	82.44681		11.50	0.00		980,416,324.30	11,855	11,855.0
R2037	On 04/08/2022	Bond Future			11.47598	79.40222		11.52016	79.14319		11.73	0.00		0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	568.64000	0.56864		533.72000	0.53372	568.640	10.69	0.15		0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,225.05000	5.22505		5,400.22000	5.40022	5,225.050	10.90	0.65		0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,434.68000	3.43468		3,570.16000	3.57016	3,434.680	11.43	0.50		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			10.94968	87.18586		10.99718	86.86032		11.97	0.00		0.00	0	81,697.0
R2040	On 03/02/2022	Bond Future			11.14855	83.66256		11.19940	83.32405		12.63	0.00		0.00	0	3,140.0
R2040	On 05/05/2022	Bond Future			11.35075	84.64620		11.40363	84.30403		11.95	0.00		0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	217.62000	0.21762		195.94000	0.19594	217.620	10.88	0.07		0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	919.10000	0.91910		845.33000	0.84533	919.100	10.80	0.24		0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	556.46000	0.55646		602.36000	0.60236	556.460	14.62	0.12		0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.56501	81.11966		11.62051	80.77120		12.19	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			10.97199	84.00655		11.01434	83.71135		12.42	0.00		224,297,488.50	2,670	58,120.0
R2044	On 03/02/2022	Bond Future			11.16088	80.57262		11.20629	80.26516		13.10	0.00		215,128,895.40	2,670	4,160.0
R2044	On 05/05/2022	Bond Future			11.35254	81.51993		11.39975	81.20922		12.39	0.00		0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.55527	78.08248		11.60484	77.76591		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			10.91080	83.07094		10.95818	82.73081		12.75	0.00		9,428,551,690.00	113,500	144,776.0
R2048	On 04/11/2021	Bond Future	10.20	Call	18.95000	0.01895		15.16000	0.01516	18.950	12.21	0.02		0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	688.86000	0.68886		586.68000	0.58668	688.860	12.47	0.38		0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.09593	84.00577		11.14657	83.65293		12.73	0.00		9,954,683,745.00	118,500	123,159.0
R2048	On 03/02/2022	Bond Future	10.00	Call	185.70000	0.18570		163.18000	0.16318	185.700	11.66	0.08		0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	313.59000	0.31359		277.45000	0.27745	313.590	11.48	0.12		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
R2048	On 03/02/2022	Bond Future	10.40	Call	548.91000	0.54891		491.39000	0.49139	548.910	11.62	0.19	0.00	0	100.0	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,133.32000	1.13332		1,032.58000	1.03258	1,133.320	11.99	0.32	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.90	Call	1,687.33000	1.68733		1,553.47000	1.55347	1,687.330	12.27	0.42	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,012.64000	2.01264		1,861.86000	1.86186	2,012.640	12.42	0.47	0.00	0	100.0	
R2048	On 05/05/2022	Bond Future			11.27613	80.57811		11.32878	80.22146		12.71	0.00	0.00	0	0.0	
R2048	On 04/08/2022	Bond Future			11.46435	81.50827		11.51954	81.14526		12.27	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			10.61668	68.82545		10.65392	68.61873		12.25	0.00	3,785,399.75	55	34,558.0	
R209	On 04/11/2021	Bond Future	9.50	Call	0.29000	0.00029		0.25000	0.00025	0.290	11.21	0.00	0.00	0	6,000.0	
R209	On 04/11/2021	Bond Future	10.00	Put	3,586.64000	3.58664		3,789.26000	3.78926	3,586.640	11.25	0.96	0.00	0	3,100.0	
R209	On 04/11/2021	Bond Future	10.25	Put	2,236.81000	2.23681		2,423.62000	2.42362	2,236.810	11.38	0.85	0.00	0	9,250.0	
R209	On 04/11/2021	Bond Future	10.50	Put	1,189.84000	1.18984		1,337.89000	1.33789	1,189.840	11.87	0.62	0.00	0	150.0	
R209	On 04/11/2021	Bond Future	12.00	Put	1.20000	0.00120		1.98000	0.00198	1.200	14.85	0.00	0.00	0	9,000.0	
R209	On 03/02/2022	Bond Future			10.80431	69.59995		10.84431	69.38351		12.28	0.00	0.00	0	0.0	
R209	On 05/05/2022	Bond Future			10.99384	67.27655		11.03531	67.05777		12.19	0.00	0.00	0	0.0	
R209	On 04/08/2022	Bond Future			11.18893	68.05394		11.23232	67.83081		11.81	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			212.88526	212.88526		212.94948	212.94948			0.00	128,582,697.04	604	1,728.0	
R210	On 03/02/2022	Bond Future			215.33370	215.33370		215.37573	215.37573			0.00	97,976,833.50	455	1,330.0	
R210	On 05/05/2022	Bond Future			215.05759	215.05759		215.10053	215.10053			0.00	32,043,580.91	149	104.0	
R210	On 04/08/2022	Bond Future			217.72179	217.72179		217.75988	217.75988			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			175.64228	175.64228		175.60447	175.60447			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			9.92968	83.80190		9.96218	83.63046		9.79	0.00	0.00	0	9,517.0	
R213	On 03/02/2022	Bond Future			10.14738	84.74495		10.18308	84.56258		9.65	0.00	0.00	0	544.0	
R213	On 03/02/2022	Bond Future	8.63	Call	46.92000	0.04692		42.87000	0.04287	46.920	8.73	0.03	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	78.11000	0.07811		71.60000	0.07160	78.110	8.68	0.05	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	202.95000	0.20295		187.37000	0.18737	202.950	8.57	0.11	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	241.93000	0.24193		223.71000	0.22371	241.930	8.55	0.12	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	3,597.15000	3.59715		3,740.33000	3.74033	3,597.150	8.94	0.75	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	2,938.94000	2.93894		3,068.80000	3.06880	2,938.940	9.16	0.67	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	2,196.10000	2.19610		2,306.75000	2.30675	2,196.100	9.44	0.56	0.00	0	430.0	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R213	10.15	Put	1,800.38000		1.80038	1,898.76000	1,898.76	1,800.380		9.57	0.49	0.00	0	200.0
R213	10.17	Put	1,751.97000		1.75197	1,848.73000	1,848.73	1,751.970		9.58	0.48	0.00	0	220.0
R213	10.25	Put	1,568.00000		1.56800	1,658.28000	1,658.28	1,568.000		9.65	0.44	0.00	0	102.0
R213	10.60	Put	945.38000		0.94538	1,009.36000	1,009.36	945.380		10.01	0.30	0.00	0	430.0
R213	10.67	Put	853.23000		0.85323	912.59000	912.59	853.230		10.10	0.28	0.00	0	220.0
R213			10.36257		82.20880	10.39978	82.02454			9.53	0.00	0.00	0	0.0
R213			10.59045		83.16139	10.62979	82.97276			9.21	0.00	0.00	0	0.0
R213			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213/R186			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214			10.94630		65.80696	10.98355	65.59580			13.01	0.00	0.00	0	17,980.0
R214			11.13299		66.54750	11.17297	66.32690			13.03	0.00	0.00	0	0.0
R214			11.31475		64.04986	11.35619	63.82696			12.98	0.00	0.00	0	0.0
R214			11.50423		64.78911	11.54762	64.56181			12.57	0.00	0.00	0	0.0
R214			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :												82,635,266,758.50	778,378	1 513 043.0
Grand Total:												82,635,266,758.50	778,378	1 513 043.0