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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2021

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
<b>Derivatives</b>														
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		805.07100	805.07100		803.17300	803.17300			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		814.56000	814.56000		812.64200	812.64200			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		824.30700	824.30700		822.36700	822.36700			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		834.80300	834.80300		832.84000	832.84000			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		919.19000	919.19000		918.05800	918.05800			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		930.02400	930.02400		928.88100	928.88100			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		941.15300	941.15300		939.99700	939.99700			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		953.13600	953.13600		951.96800	951.96800			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		816.74100	816.74100		817.22700	817.22700			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		826.36700	826.36700		826.86200	826.86200			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		836.25600	836.25600		836.75700	836.75700			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	846.90300	846.90300		847.41200	847.41200			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	11.49809	77.74650		11.47500	77.86591			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.73888	74.90453		11.71469	75.02595			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.99150	75.78082		11.96621	75.90394			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.24307	73.02533		12.21657	73.15052			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	11.95906	76.28701		11.91969	76.52009			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.18562	72.94652		12.14441	73.18296			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.41669	73.79822		12.37363	74.03776			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.64779	70.53789		12.60271	70.78101			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	806.07900	806.07900		806.46200	806.46200			0.00	16,121,580.00	2	985.00
GOVI	On 05/05/2022	GOVI	815.58000	815.58000		815.97000	815.97000			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	825.33900	825.33900		825.73400	825.73400			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	835.84800	835.84800		836.25000	836.25000			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.11184	155.11184		155.26554	155.26554			0.00	0.00	0	5,316.00
I2025	On 05/05/2022	Bond Future	156.97825	156.97825		157.13491	157.13491			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.30521	157.30521		157.46207	157.46207			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.32531	159.32531		159.48522	159.48522			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	115.22155	115.22155		115.18591	115.18591			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	115.41055	115.41055		115.37555	115.37555			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.83419	116.83419		116.79902	116.79902			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	117.11326	117.11326		117.07671	117.07671			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	111.10813	111.10813		111.17782	111.17782			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	111.16593	111.16593		111.23815	111.23815			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	112.53724	112.53724		112.61061	112.61061			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	112.68042	112.68042		112.75344	112.75344			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	124.82496	124.82496		124.45502	124.45502			0.00	0.00	0	6,276.00
I2038	On 05/05/2022	Bond Future	126.32706	126.32706		125.95349	125.95349			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	126.07470	126.07470		125.69458	125.69458			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	127.69415	127.69415		127.31000	127.31000			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	115.16128	115.16128		116.19900	116.19900			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	114.66553	114.66553		115.71698	115.71698			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	116.08003	116.08003		117.14485	117.14485			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	115.65214	115.65214		116.72855	116.72855			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	117.48818	117.48818		117.33394	117.33394			0.00	0.00	0	8,495.00
I2050	On 05/05/2022	Bond Future	118.90167	118.90167		118.74657	118.74657			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	118.35727	118.35727		118.19831	118.19831			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	119.87752	119.87752		119.71737	119.71737			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	305.94900	305.94900		306.17200	306.17200			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	309.62900	309.62900		309.85600	309.85600			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	313.40800	313.40800		313.63800	313.63800			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	317.47200	317.47200		317.70500	317.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.68300	96.31700		3.68500	96.31500			0.00	1,203,962,500.00	50,000	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.84500	96.15500		3.85500	96.14500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.93000	96.07000		3.93000	96.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.19000	95.81000		4.20000	95.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.27500	95.72500		4.27500	95.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.55000	95.45000		4.56000	95.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.89000	95.11000		4.91000	95.09000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.29500	94.70500		5.30500	94.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.83500	94.16500		5.86000	94.14000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.16000	93.84000		6.18000	93.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.50500	93.49500		6.54000	93.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.77500	93.22500		6.82500	93.17500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.10379	110.87197		8.17485	110.57483		5.72	0.00	154,001,166.33	1,389	54,664.00
R186	On 05/05/2022	Bond Future	8.33413	112.17916		8.40999	111.87936		5.51	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	93.15000	0.09315	69.72000	0.06972	93.150	5.21	0.06	0	3,600.00

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	
R186	On 05/05/2022	Bond Future	7.28	Call	272.71000	0.27271	222.36000	0.22236	272.710	5.03	0.14	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	389.50000	0.38950	361.02000	0.36102	389.500	4.97	0.19	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	852.69000	0.85269	789.86000	0.78986	852.690	5.21	0.33	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,279.75000	1.27975	1,179.46000	1.17946	1,279.750	5.36	0.43	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,690.68000	1.69068	1,563.00000	1.56300	1,690.680	5.45	0.51	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,150.59000	1.15059	1,296.76000	1.29676	1,150.590	5.56	0.38	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	789.03000	0.78903	914.61000	0.91461	789.030	5.71	0.28	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	582.48000	0.58248	686.23000	0.68623	582.480	5.86	0.22	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.58759	108.20209	8.66901	107.89865		5.56	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	177.45000	0.17745	196.59000	0.19659	177.450	4.88	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	914.22000	0.91422	982.75000	0.98275	914.220	5.07	0.31	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	686.03000	0.68603	874.98000	0.87498	686.030	6.19	0.21	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.84103	109.61915	8.92842	109.31300		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			322.23078	322.23078	322.17593	322.17593			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			326.10780	326.10780	326.05469	326.05469			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.77640	321.77640	321.71603	321.71603			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.91012	325.91012	325.85112	325.85112			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			242.91342	242.91342	243.06359	243.06359			0.00	0.00	0	8,050.00
R202	On 05/05/2022	Bond Future			245.83623	245.83623	245.98996	245.98996			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			244.43116	244.43116	244.58364	244.58364			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			247.57056	247.57056	247.72635	247.72635			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			5.32710	105.89638	5.35743	105.86507		1.14	0.00	0.00	0	13,412.00
R2023	On 05/05/2022	Bond Future			5.50130	103.23449	5.54031	103.20359		0.98	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			5.79598	104.45083	5.85269	104.41952		0.71	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			6.34763	101.89041	6.44776	101.85972		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			9.62337	91.27342	9.65132	91.12923		9.29	0.00	23,183,448.68	254	83,553.00
R2030	On 03/02/2022	Bond Future	8.39	Call	56.45000	0.05645	48.00000	0.04800	56.450	8.57	0.04	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.80	Call	208.91000	0.20891	0.00000	0.00000	208.910	8.50	0.12	10,444,474.15	950	950.00
R2030	On 03/02/2022	Bond Future	8.85	Call	245.56000	0.24556	243.98000	0.24398	245.560	8.54	0.14	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	504.70000	0.50470	496.91000	0.49691	504.700	8.75	0.24	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,339.93000	2.33993	2,461.66000	2.46166	2,339.930	8.97	0.64	0.00	0	101.00

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R2030	On 03/02/2022	Bond Future	9.40	Call	1,015.96000	1.01596		0.00000	0.00000	1,015.960	9.02	0.39	33,738,342.93	950	950.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,486.85000	1.48685		1,442.80000	1.44280	1,486.850	9.18	0.50	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,191.48000	1.19148		1,281.42000	1.28142	1,191.480	9.31	0.41	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.90	Put	964.58000	0.96458		1,051.01000	1.05101	964.580	9.41	0.35	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	156.54000	0.15654		185.42000	0.18542	156.540	10.58	0.08	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.84344	92.34992		9.87259	92.20474		8.91	0.00	184,699.84	2	14,727.00
R2030	On 05/05/2022	Bond Future	7.73	Call	45.04000	0.04504		40.01000	0.04001	45.040	8.44	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	116.07000	0.11607		104.93000	0.10493	116.070	8.35	0.05	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	230.33000	0.23033		210.95000	0.21095	230.330	8.28	0.10	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	444.20000	0.44420		412.10000	0.41210	444.200	8.26	0.17	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	522.95000	0.52295		486.67000	0.48667	522.950	8.32	0.19	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,671.85000	3.67185		3,754.43000	3.75443	3,671.850	8.65	0.66	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,004.14000	2.00414		2,049.46000	2.04946	2,004.140	9.04	0.45	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,527.50000	1.52750		1,561.89000	1.56189	1,527.500	9.26	0.37	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	608.00000	0.60800		615.70000	0.61570	608.000	10.26	0.17	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.08235	89.41397		10.11293	89.26723		8.87	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	242.82000	0.24282		252.56000	0.25256	242.820	8.25	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	766.69000	0.76669		782.21000	0.78221	766.690	8.25	0.22	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,281.13000	1.28113		1,357.37000	1.35737	1,281.130	9.73	0.27	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.30670	90.59231		10.33864	90.44442		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			10.11215	91.30597		10.13977	91.14716		10.31	0.00	24,104,776.08	264	109,656.00
R2032	On 03/02/2022	Bond Future	8.91	Call	51.01000	0.05101		43.92000	0.04392	51.010	9.04	0.03	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	114.15000	0.11415		115.06000	0.11506	114.150	8.94	0.07	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	490.60000	0.49060		510.53000	0.51053	490.600	9.39	0.22	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	505.16000	0.50516		524.89000	0.52489	505.160	9.40	0.23	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	566.43000	0.56643		585.61000	0.58561	566.430	9.46	0.24	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	3,244.74000	3.24474		3,421.59000	3.42159	3,244.740	9.54	0.73	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	2,685.78000	2.68578		2,853.22000	2.85322	2,685.780	9.75	0.66	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,131.39000	1.13139		1,128.39000	1.12839	1,131.390	9.89	0.39	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	2,364.02000	2.36402		2,519.83000	2.51983	2,364.020	9.89	0.61	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	1,635.50000	1.63550		1,764.61000	1.76461	1,635.500	10.19	0.48	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,146.76000	1.14676		1,262.51000	1.26251	1,146.760	10.42	0.37	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	959.45000	0.95945		1,071.68000	1.07168	959.450	10.53	0.32	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	830.30000	0.83030		938.21000	0.93821	830.300	10.63	0.29	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	669.18000	0.66918		767.26000	0.76726	669.180	10.81	0.24	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	657.08000	0.65708		754.43000	0.75443	657.080	10.82	0.24	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	423.60000	0.42360		499.03000	0.49903	423.600	11.22	0.16	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	386.32000	0.38632		457.22000	0.45722	386.320	11.30	0.15	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	276.45000	0.27645		329.25000	0.32925	276.450	11.61	0.11	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.32068	88.23611		10.34938	88.07611		10.28	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	800.80000	0.80080		811.86000	0.81186	800.800	9.55	0.24	0.00	0	780.00

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	10.18	Call	2,083.11000	2.08311	2,045.64000	2.04564	2,083.110	10.22	0.46	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,388.30000	2.38830	2,347.34000	2.34734	2,388.300	10.32	0.50	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,208.49000	1.20849	1,308.20000	1.30820	1,208.490	11.16	0.28	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	971.37000	0.97137	1,058.15000	1.05815	971.370	11.46	0.23	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.53923	89.25352	10.56916	89.09180		9.88	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	329.91000	0.32991	324.35000	0.32435	329.910	8.92	0.11	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,113.08000	1.11308	1,140.33000	1.14033	1,113.080	9.21	0.27	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,191.30000	1.19130	1,298.78000	1.29878	1,191.300	11.06	0.23	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.75446	86.28404	10.78561	86.12090		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			10.55540	92.17253	10.53108	92.32843		11.48	0.00	79,729,238.45	865	98,967.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	219.72000	0.21972	282.20000	0.28220	219.720	10.28	0.11	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	459.40000	0.45940	554.05000	0.55405	459.400	10.64	0.19	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	759.14000	0.75914	873.06000	0.87306	759.140	10.93	0.27	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,064.17000	1.06417	1,185.56000	1.18556	1,064.170	11.16	0.34	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,112.43000	1.11243	1,235.32000	1.23532	1,112.430	11.19	0.35	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	2,709.91000	2.70991	2,685.63000	2.68563	2,709.910	11.29	0.60	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,342.06000	1.34206	1,474.73000	1.47473	1,342.060	11.30	0.40	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	1,800.52000	1.80052	1,808.92000	1.80892	1,800.520	11.61	0.46	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	1,688.57000	1.68857	1,702.78000	1.70278	1,688.570	11.66	0.44	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	902.34000	0.90234	942.82000	0.94282	902.340	12.28	0.27	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	872.73000	0.87273	913.12000	0.91312	872.730	12.32	0.27	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	789.36000	0.78936	829.54000	0.82954	789.360	12.44	0.24	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	591.89000	0.59189	628.82000	0.62882	591.890	12.77	0.19	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	543.45000	0.54345	577.59000	0.57759	543.450	12.87	0.18	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	490.40000	0.49040	521.35000	0.52135	490.400	12.99	0.16	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	265.85000	0.26585	288.63000	0.28863	265.850	13.56	0.10	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	200.90000	0.20090	221.43000	0.22143	200.900	13.79	0.07	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.75386	88.78129	10.72845	88.93968		11.49	0.00	0.00	0	8,926.00	
R2035	On 04/08/2022	Bond Future			10.96362	89.80322	10.93710	89.96378		11.05	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	468.71000	0.46871	515.04000	0.51504	468.710	9.97	0.13	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	775.07000	0.77507	857.33000	0.85733	775.070	10.02	0.19	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,094.28000	2.09428	2,249.87000	2.24987	2,094.280	10.63	0.39	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,370.37000	4.37037	4,367.47000	4.36747	4,370.370	10.73	0.58	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,878.90000	2.87890	2,901.52000	2.90152	2,878.900	11.16	0.43	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	1,175.29000	1.17529	1,230.66000	1.23066	1,175.290	12.52	0.21	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.16960	86.51053	11.14188	86.67369		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			10.73603	83.70468	10.70624	83.89726		12.69	0.00	0.00	0	111,655.00	
R2037	On 05/05/2022	Bond Future			10.93169	84.69202	10.90061	84.88753		12.14	0.00	0.00	0	11,855.00	
R2037	On 04/08/2022	Bond Future			11.14019	81.41299	11.10777	81.61112		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	916.46000	0.91646		991.91000	0.99191	916.460	11.30	0.22	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,167.08000	4.16708		4,090.22000	4.09022	4,167.080	12.20	0.55	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,682.70000	2.68270		2,629.75000	2.62975	2,682.700	12.75	0.40	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.33313	82.49083		11.29934	82.69201		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			10.84105	85.75679		10.80589	86.00150		13.26	0.00	0.00	0	76,581.00
R2040	On 05/05/2022	Bond Future			11.03038	86.76831		10.99372	87.01663		12.67	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	348.26000	0.34826		395.92000	0.39592	348.260	11.33	0.11	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,586.79000	1.58679		1,762.21000	1.76221	1,586.790	12.15	0.35	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	372.56000	0.37256		357.90000	0.35790	372.560	16.34	0.08	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.23181	83.26262		11.19359	83.51413		12.85	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	424.47000	0.42447		484.85000	0.48485	424.470	11.68	0.11	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,997.84000	1.99784		2,208.72000	2.20872	1,997.840	12.27	0.36	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,514.42000	1.51442		1,581.09000	1.58109	1,514.420	14.29	0.24	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.41777	84.36547		11.37796	84.62074		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			10.87829	82.53119		10.84284	82.78250		13.89	0.00	0.00	0	53,833.00
R2044	On 05/05/2022	Bond Future			11.05814	83.50468		11.02119	83.75965		13.27	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.24913	80.08651		11.21062	80.34471		13.46	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.42507	81.14736		11.38497	81.40941		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			10.82015	85.97630		10.77936	86.27495		13.60	0.00	0.00	0	179,022.00
R2048	On 03/02/2022	Bond Future	10.00	Call	264.97000	0.26497		321.64000	0.32164	264.970	12.49	0.11	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	511.67000	0.51167		600.32000	0.60032	511.670	12.76	0.19	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	895.68000	0.89568		1,019.97000	1.01997	895.680	13.09	0.29	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,742.56000	1.74256		1,919.01000	1.91901	1,742.560	13.53	0.45	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	2,487.53000	2.48753		2,695.37000	2.69537	2,487.530	13.83	0.55	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,908.54000	2.90854		3,130.25000	3.13025	2,908.540	13.99	0.61	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			10.98887	82.57508		10.94639	82.87791		13.69	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.16584	83.52476		11.12160	83.83142		13.17	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.33811	80.21312		11.29202	80.52423		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			10.49208	71.32399		10.46700	71.46518		12.80	0.00	0.00	0	17,702.00
R209	On 05/05/2022	Bond Future			10.66943	69.02371		10.64332	69.16714		12.79	0.00	0.00	0	5,396.00
R209	On 05/05/2022	Bond Future	9.75	Call	495.00000	0.49500		578.51000	0.57851	495.000	11.34	0.18	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,174.58000	2.17458		2,163.86000	2.16386	2,174.580	12.79	0.45	0.00	0	12,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	536.19000	0.53619		563.43000	0.56343	536.190	14.93	0.14	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.85298	69.81844		10.82586	69.96378		12.34	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
R209	On 03/11/2022	Bond Future	11.03173	67.59900		11.00352	67.74659		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	215.03878	215.03878		214.66878	214.66878			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future	214.77422	214.77422		214.40176	214.40176			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future	217.42367	217.42367		217.04714	217.04714			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future	217.30707	217.30707		216.92300	216.92300			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	9.90914	85.97554		9.93685	85.83118		9.99	0.00	10,660,966.96	124	20,884.00
R213	On 03/02/2022	Bond Future	8.63	Call	41.22000	0.04122	35.86000	0.03586	41.220	8.96	0.03	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	75.07000	0.07507	69.25000	0.06925	75.070	8.91	0.05	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	245.61000	0.24561	256.54000	0.25654	245.610	9.02	0.14	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	308.04000	0.30804	319.23000	0.31923	308.040	9.11	0.16	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,554.37000	2.55437	2,697.28000	2.69728	2,554.370	9.55	0.67	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,979.90000	1.97990	2,102.59000	2.10259	1,979.900	9.78	0.57	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,354.64000	1.35464	1,461.58000	1.46158	1,354.640	9.99	0.44	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,049.61000	1.04961	1,152.42000	1.15242	1,049.610	10.13	0.37	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,013.41000	1.01341	1,115.54000	1.11554	1,013.410	10.15	0.36	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	878.64000	0.87864	978.02000	0.97802	878.640	10.23	0.32	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	468.03000	0.46803	541.68000	0.54168	468.030	10.73	0.19	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	411.66000	0.41166	479.35000	0.47935	411.660	10.84	0.17	0	220.00
R213	On 05/05/2022	Bond Future	10.11330	83.45723		10.14209	83.31178		9.98	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future	10.33085	84.42058		10.36089	84.27358		9.50	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.54668	82.00002		10.57796	81.85174		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	10.85191	68.13309		10.81129	68.36736		13.77	0.00	22,075,121.16	324	19,929.00
R214	On 05/05/2022	Bond Future	11.02272	65.65677		10.98052	65.89430		13.82	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.20162	66.41166		11.15777	66.65231		13.33	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.37587	64.00937		11.33031	64.25347		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
<b>Total for Derivatives :</b>											<b>1,578,206,314.58</b>	<b>55,124</b>	<b>1 116 815,00</b>
<b>Grand Total:</b>											<b>1,578,206,314.58</b>	<b>55,124</b>	<b>1 116 815,00</b>