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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2021

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	51.0
AL37	On 03/02/2022	Index Future	797.86100		797.86100		800.49900	800.49900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	807.38700		807.38700		810.05900	810.05900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	817.25800		817.25800		819.96400	819.96400			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	827.62900		827.62900		830.37100	830.37100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	903.57300		903.57300		908.56800	908.56800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	914.36100		914.36100		919.42000	919.42000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	925.54000		925.54000		930.66200	930.66200			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	937.28500		937.28500		942.47300	942.47300			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	804.91600		804.91600		808.63300	808.63300			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future	814.52700		814.52700		818.29100	818.29100			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	824.48500		824.48500		828.29700	828.29700			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 03/11/2022	Index Future		834.94700	834.94700	838.80900	838.80900			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 03/02/2022	Bond Future		11.73268	76.54821	11.68414	76.79395			0.00	0.00	0	263.0
ES33		On 05/05/2022	Bond Future		11.98120	73.70336	11.93040	73.95291			0.00	0.00	0	87.0
ES33		On 04/08/2022	Bond Future		12.24043	74.58417	12.18731	74.83723			0.00	0.00	0	0.0
ES33		On 03/11/2022	Bond Future		12.50375	71.80975	12.44821	72.06634			0.00	0.00	0	0.0
ES33		On 15/09/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A		On 15/09/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42		On 03/02/2022	Bond Future		12.16431	75.09141	12.10982	75.40566			0.00	0.00	0	3,579.0
ES42		On 05/05/2022	Bond Future		12.39801	71.74802	12.34092	72.06691			0.00	0.00	0	1,190.0
ES42		On 04/08/2022	Bond Future		12.63500	72.60408	12.57530	72.92730			0.00	0.00	0	0.0
ES42		On 03/11/2022	Bond Future		12.87668	69.32480	12.81419	69.65248			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 03/02/2022	GOVI		794.44900	794.44900	798.17400	798.17400			0.00	0.00	0	984.0
GOVI		On 05/05/2022	GOVI		803.93500	803.93500	807.70700	807.70700			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		813.76400	813.76400	817.58300	817.58300			0.00	0.00	0	0.0
GOVI		On 03/11/2022	GOVI		824.09000	824.09000	827.96000	827.96000			0.00	0.00	0	0.0
I2025		On 03/02/2022	Bond Future		154.37388	154.37388	154.26190	154.26190			0.00	0.00	0	5,316.0
I2025		On 05/05/2022	Bond Future		156.25526	156.25526	156.14350	156.14350			0.00	0.00	0	164.0
I2025		On 04/08/2022	Bond Future		156.61429	156.61429	156.50187	156.50187			0.00	0.00	0	0.0
I2025		On 03/11/2022	Bond Future		158.61833	158.61833	158.50517	158.50517			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 03/02/2022	Bond Future		113.46012	113.46012	113.42288	113.42288			0.00	0.00	0	2,806.0
I2029		On 05/05/2022	Bond Future		113.64535	113.64535	113.60887	113.60887			0.00	0.00	0	186.0
I2029		On 04/08/2022	Bond Future		115.07707	115.07707	115.04062	115.04062			0.00	0.00	0	0.0
I2029		On 03/11/2022	Bond Future		115.32801	115.32801	115.29165	115.29165			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 03/02/2022	Bond Future		108.61744	108.61744	109.00249	109.00249			0.00	0.00	0	7,393.0
I2033		On 05/05/2022	Bond Future		108.66182	108.66182	109.05276	109.05276			0.00	0.00	0	2,121.0

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 04/08/2022	Bond Future			110.03073		110.03073		110.42708	110.42708			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future			110.13666		110.13666		110.53848	110.53848			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 03/02/2022	Bond Future			121.56040		121.56040		121.35620	121.35620			0.00	0.00	0	6,276.0
I2038	On 05/05/2022	Bond Future			123.04194		123.04194		122.83665	122.83665			0.00	0.00	0	677.0
I2038	On 04/08/2022	Bond Future			122.78157		122.78157		122.57414	122.57414			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future			124.35297		124.35297		124.14343	124.14343			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 03/02/2022	Bond Future			110.41801		110.41801		111.58458	111.58458			0.00	0.00	0	15,506.0
I2046	On 05/05/2022	Bond Future			109.88219		109.88219		111.06392	111.06392			0.00	0.00	0	171.0
I2046	On 04/08/2022	Bond Future			111.26673		111.26673		112.46381	112.46381			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future			110.77139		110.77139		111.98432	111.98432			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 03/02/2022	Bond Future			112.49532		112.49532		112.45209	112.45209			0.00	0.00	0	8,495.0
I2050	On 05/05/2022	Bond Future			113.86628		113.86628		113.82381	113.82381			0.00	0.00	0	379.0
I2050	On 04/08/2022	Bond Future			113.28950		113.28950		113.24697	113.24697			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future			114.73927		114.73927		114.69685	114.69685			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 03/02/2022	Index Future			299.70300		299.70300		300.08000	300.08000			0.00	0.00	0	483.0
IGOV	On 05/05/2022	Index Future			303.35500		303.35500		303.73700	303.73700			0.00	0.00	0	16.0
IGOV	On 04/08/2022	Index Future			307.13600		307.13600		307.52400	307.52400			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			311.10500		311.10500		311.49800	311.49800			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.92500		96.07500		3.90500	96.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.01500		95.98500		3.99500	96.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.33500		95.66500		4.30000	95.70000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.44500		95.55500		4.38500	95.61500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.78000		95.22000		4.71000	95.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.87000		95.13000		4.78000	95.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.15000		94.85000		5.10000	94.90000			0.00	0.00	0	72.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.66500		94.33500		5.57500	94.42500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.07000		93.93000		5.99000	94.01000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.55000		93.45000		6.46000	93.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.85500		93.14500		6.77500	93.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.08500		92.91500		7.04500	92.95500			0.00	0.00	0	75.0
R186	On 03/02/2022	Bond Future			8.35489		109.82651		8.26803	110.18673		5.72	0.00	16,693,629.52	152	54,129.0
R186	On 05/05/2022	Bond Future			8.59866		111.13824		8.50534	111.50402		5.51	0.00	0.00	0	4,514.0
R186	On 05/05/2022	Bond Future	6.73	Call	42.77000		0.04277		55.58000	0.05558	42.770	5.21	0.03	0.00	0	3,600.0

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 05/05/2022	Bond Future	7.28	Call	141.83000	0.14183		177.59000	0.17759	141.830	5.03	0.08	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	7.48	Call	211.85000	0.21185		261.65000	0.26165	211.850	4.97	0.12	0.00	0	3,600.0	
R186	On 05/05/2022	Bond Future	7.88	Call	529.29000	0.52929		625.62000	0.62562	529.290	5.21	0.24	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	8.14	Call	849.92000	0.84992		982.01000	0.98201	849.920	5.36	0.33	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,174.62000	1.17462		1,336.62000	1.33662	1,174.620	5.45	0.41	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	1,561.54000	1.56154		1,398.54000	1.39854	1,561.540	5.56	0.48	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	1,095.61000	1.09561		971.31000	0.97131	1,095.610	5.71	0.37	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	819.80000	0.81980		721.92000	0.72192	819.800	5.86	0.29	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.86404	107.17617		8.76363	107.54736		5.56	0.00	0.00	0	0.0	
R186	On 04/08/2022	Bond Future	6.96	Call	97.69000	0.09769		120.59000	0.12059	97.690	4.88	0.05	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	612.38000	0.61238		707.66000	0.70766	612.380	5.07	0.24	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	903.99000	0.90399		813.86000	0.81386	903.990	6.19	0.26	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			9.14015	108.57582		9.03192	108.95183		5.46	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 03/02/2022	Bond Future			321.79732	321.79732		321.73933	321.73933			0.00	0.00	0	1,079.0	
R197	On 05/05/2022	Bond Future			325.71840	325.71840		325.66335	325.66335			0.00	0.00	0	237.0	
R197	On 04/08/2022	Bond Future			321.46664	321.46664		321.41249	321.41249			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			325.58096	325.58096		325.52777	325.52777			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 03/02/2022	Bond Future			237.75887	237.75887		238.12752	238.12752			0.00	0.00	0	8,050.0	
R202	On 05/05/2022	Bond Future			240.65593	240.65593		241.03176	241.03176			0.00	0.00	0	413.0	
R202	On 04/08/2022	Bond Future			239.24977	239.24977		239.63135	239.63135			0.00	0.00	0	0.0	
R202	On 03/11/2022	Bond Future			242.31121	242.31121		242.69912	242.69912			0.00	0.00	0	0.0	
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 03/02/2022	Bond Future			5.46985	105.74915		5.42857	105.79169		1.14	0.00	0.00	0	16,500.0	
R2023	On 05/05/2022	Bond Future			5.66937	103.10147		5.61351	103.14565		0.98	0.00	0.00	0	777.0	
R2023	On 04/08/2022	Bond Future			5.99268	104.34232		5.90986	104.38798		0.71	0.00	0.00	0	0.0	
R2023	On 03/11/2022	Bond Future			6.71991	101.77637		6.56864	101.82268		0.79	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 03/02/2022	Bond Future			9.92325	89.74147		9.82695	90.22980		9.29	0.00	11,756,132.57	131	83,178.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	12.53000	0.01253		19.96000	0.01996	12.530	8.57	0.01	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.80	Call	63.22000	0.06322		92.40000	0.09240	63.220	8.50	0.05	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	77.72000	0.07772		112.10000	0.11210	77.720	8.54	0.05	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.10	Call	195.46000	0.19546		265.46000	0.26546	195.460	8.75	0.12	0.00	0	4,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,376.93000	3.37693		3,010.19000	3.01019	3,376.930	8.97	0.79	0.00	0	101.0	

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R2030	On 03/02/2022	Bond Future	9.40	Call	480.12000	0.48012	613.68000	0.61368	480.120	9.02	0.23	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	782.80000	0.78280	967.55000	0.96755	782.800	9.18	0.33	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,868.81000	1.86881	1,613.66000	1.61366	1,868.810	9.31	0.57	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.90	Put	1,546.26000	1.54626	1,323.13000	1.32313	1,546.260	9.41	0.50	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	274.72000	0.27472	223.06000	0.22306	274.720	10.58	0.13	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			10.15493	90.81390	10.05377	91.30905		8.91	0.00	0.00	0	14,727.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	16.58000	0.01658	22.62000	0.02262	16.580	8.44	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	48.20000	0.04820	63.57000	0.06357	48.200	8.35	0.03	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	104.88000	0.10488	134.73000	0.13473	104.880	8.28	0.05	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	222.86000	0.22286	278.24000	0.27824	222.860	8.26	0.10	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	269.94000	0.26994	334.10000	0.33410	269.940	8.32	0.11	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,734.20000	4.73420	4,367.41000	4.36741	4,734.200	8.65	0.77	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,733.23000	2.73323	2,471.16000	2.47116	2,733.230	9.04	0.56	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	2,124.45000	2.12445	1,906.20000	1.90620	2,124.450	9.26	0.47	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	879.55000	0.87955	775.01000	0.77501	879.550	10.26	0.23	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			10.40470	87.88254	10.29827	88.38444		8.87	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	127.32000	0.12732	156.94000	0.15694	127.320	8.25	0.05	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	460.58000	0.46058	544.67000	0.54467	460.580	8.25	0.15	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,717.92000	1.71792	1,556.30000	1.55630	1,717.920	9.73	0.34	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.64593	89.03753	10.53415	89.54598		8.64	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future			10.40636	89.63387	10.32048	90.11753		10.31	0.00	5,019,496.72	56	108,080.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	10.40000	0.01040	16.37000	0.01637	10.400	9.04	0.01	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	28.01000	0.02801	42.06000	0.04206	28.010	8.94	0.02	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	188.97000	0.18897	252.83000	0.25283	188.970	9.40	0.11	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	219.25000	0.21925	290.54000	0.29054	219.250	9.46	0.12	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,847.92000	3.84792	3,476.52000	3.47652	3,847.920	9.75	0.80	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	537.93000	0.53793	672.34000	0.67234	537.930	9.89	0.24	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,442.66000	3.44266	3,093.41000	3.09341	3,442.660	9.89	0.76	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,487.59000	2.48759	2,201.69000	2.20169	2,487.590	10.19	0.64	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,809.16000	1.80916	1,579.82000	1.57982	1,809.160	10.42	0.52	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,538.33000	1.53833	1,334.90000	1.33490	1,538.330	10.53	0.47	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,346.72000	1.34672	1,163.11000	1.16311	1,346.720	10.63	0.43	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,081.80000	1.08180	928.01000	0.92801	1,081.800	10.82	0.36	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	711.52000	0.71152	603.87000	0.60387	711.520	11.22	0.26	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	650.84000	0.65084	551.30000	0.55130	650.840	11.30	0.24	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	469.55000	0.46955	395.22000	0.39522	469.550	11.61	0.18	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.62526	86.55792	10.53543	87.04835		10.28	0.00	0.00	0	20,384.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	435.37000	0.43537	521.50000	0.52150	435.370	9.55	0.16	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,350.04000	1.35004	1,537.45000	1.53745	1,350.040	10.22	0.35	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,586.06000	1.58606	1,793.50000	1.79350	1,586.060	10.32	0.39	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,700.65000	1.70065	1,534.21000	1.53421	1,700.650	11.16	0.37	0.00	0	993.0	

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
R2032	On	05/05/2022	Bond Future	11.18	Put	1,378.59000	1.37859	1,239.20000	1.23920	1,378.590	11.46	0.31	0.00	0	780.00	
R2032	On	04/08/2022	Bond Future			10.85309	87.57750	10.75915	88.07455		9.88	0.00	0.00	0	0.00	
R2032	On	04/08/2022	Bond Future	8.97	Call	175.80000	0.17580	211.85000	0.21185	175.800	8.92	0.06	0.00	0	800.00	
R2032	On	04/08/2022	Bond Future	9.72	Call	695.62000	0.69562	801.12000	0.80112	695.620	9.21	0.19	0.00	0	800.00	
R2032	On	04/08/2022	Bond Future	11.60	Put	1,598.73000	1.59873	1,461.18000	1.46118	1,598.730	11.06	0.30	0.00	0	800.00	
R2032	On	03/11/2022	Bond Future			11.08322	84.58290	10.98498	85.08647		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			10.79782	90.63984	10.74290	90.98370		11.48	0.00	100,066,383.36	1,104	102,387.00	
R2035	On	03/02/2022	Bond Future	9.70	Call	78.26000	0.07826	99.11000	0.09911	78.260	10.28	0.05	0.00	0	683.00	
R2035	On	03/02/2022	Bond Future	9.92	Call	196.20000	0.19620	238.73000	0.23873	196.200	10.64	0.10	0.00	0	200.00	
R2035	On	03/02/2022	Bond Future	10.10	Call	366.83000	0.36683	434.25000	0.43425	366.830	10.93	0.16	0.00	0	280.00	
R2035	On	03/02/2022	Bond Future	10.24	Call	558.51000	0.55851	649.01000	0.64901	558.510	11.16	0.22	0.00	0	500.00	
R2035	On	03/02/2022	Bond Future	10.26	Call	590.11000	0.59011	684.09000	0.68409	590.110	11.19	0.23	0.00	0	200.00	
R2035	On	03/02/2022	Bond Future	10.34	Put	3,653.31000	3.65331	3,417.59000	3.41759	3,653.310	11.29	0.73	0.00	0	500.00	
R2035	On	03/02/2022	Bond Future	10.35	Call	744.31000	0.74431	854.26000	0.85426	744.310	11.30	0.27	0.00	0	1,600.00	
R2035	On	03/02/2022	Bond Future	10.61	Put	2,515.37000	2.51537	2,330.32000	2.33032	2,515.370	11.61	0.59	0.00	0	200.00	
R2035	On	03/02/2022	Bond Future	10.65	Put	2,370.58000	2.37058	2,193.09000	2.19309	2,370.580	11.66	0.57	0.00	0	683.00	
R2035	On	03/02/2022	Bond Future	11.03	Put	1,309.82000	1.30982	1,198.52000	1.19852	1,309.820	12.28	0.37	0.00	0	280.00	
R2035	On	03/02/2022	Bond Future	11.05	Put	1,268.20000	1.26820	1,159.91000	1.15991	1,268.200	12.32	0.36	0.00	0	1,600.00	
R2035	On	03/02/2022	Bond Future	11.11	Put	1,150.40000	1.15040	1,050.82000	1.05082	1,150.400	12.44	0.34	0.00	0	200.00	
R2035	On	03/02/2022	Bond Future	11.28	Put	867.86000	0.86786	790.20000	0.79020	867.860	12.77	0.27	0.00	0	200.00	
R2035	On	03/02/2022	Bond Future	11.33	Put	797.76000	0.79776	725.79000	0.72579	797.760	12.87	0.25	0.00	0	500.00	
R2035	On	03/02/2022	Bond Future	11.39	Put	720.64000	0.72064	655.02000	0.65502	720.640	12.99	0.23	0.00	0	683.00	
R2035	On	03/02/2022	Bond Future	11.73	Put	392.08000	0.39208	354.67000	0.35467	392.080	13.56	0.14	0.00	0	280.00	
R2035	On	03/02/2022	Bond Future	11.88	Put	296.07000	0.29607	267.37000	0.26737	296.070	13.79	0.11	0.00	0	1,800.00	
R2035	On	05/05/2022	Bond Future			11.00394	87.24412	10.94661	87.59306		11.49	0.00	0.00	0	8,926.00	
R2035	On	05/05/2022	Bond Future	10.72	Call	1,899.17000	1.89917	2,054.70000	2.05470	1,899.170	11.46	0.41	0.00	0	1,200.00	
R2035	On	05/05/2022	Bond Future	10.82	Put	3,298.56000	3.29856	3,118.17000	3.11817	3,298.560	11.56	0.55	0.00	0	1,200.00	
R2035	On	05/05/2022	Bond Future	12.64	Put	495.81000	0.49581	461.66000	0.46166	495.810	14.48	0.12	0.00	0	1,200.00	
R2035	On	04/08/2022	Bond Future			11.22043	88.27025	11.16058	88.62399		11.05	0.00	0.00	0	0.00	
R2035	On	04/08/2022	Bond Future	9.53	Call	285.59000	0.28559	320.37000	0.32037	285.590	9.97	0.09	0.00	0	400.00	
R2035	On	04/08/2022	Bond Future	9.84	Call	497.81000	0.49781	551.95000	0.55195	497.810	10.02	0.14	0.00	0	100.00	
R2035	On	04/08/2022	Bond Future	10.53	Call	1,515.43000	1.51543	1,635.22000	1.63522	1,515.430	10.63	0.31	0.00	0	400.00	
R2035	On	04/08/2022	Bond Future	10.64	Put	5,272.17000	5.27217	5,050.04000	5.05004	5,272.170	10.73	0.65	0.00	0	100.00	
R2035	On	04/08/2022	Bond Future	11.13	Put	3,554.96000	3.55496	3,384.99000	3.38499	3,554.960	11.16	0.51	0.00	0	100.00	
R2035	On	04/08/2022	Bond Future	12.18	Put	1,491.13000	1.49113	1,408.59000	1.40859	1,491.130	12.52	0.26	0.00	0	400.00	
R2035	On	03/11/2022	Bond Future			11.43794	84.95394	11.37551	85.31242		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			10.96346	82.25597	10.91858	82.53887		12.69	0.00	0.00	0	112,285.00	
R2037	On	05/05/2022	Bond Future			11.16614	83.23905	11.11930	83.52628		12.14	0.00	0.00	0	11,855.00	
R2037	On	04/08/2022	Bond Future			11.38088	79.96412	11.33198	80.25536		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	615.44000	0.61544		667.71000	0.66771	615.440	11.30	0.16	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,969.93000	4.96993		4,797.70000	4.79770	4,969.930	12.20	0.62	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,266.23000	3.26623		3,138.59000	3.13859	3,266.230	12.75	0.47	0.00	0	50.0	
R2037	On 03/11/2022	Bond Future			11.58413	81.01947		11.53320	81.31477		12.09	0.00	0.00	0	0.0	
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 03/02/2022	Bond Future			11.04830	84.33635		10.98770	84.74782		13.26	0.00	0.00	0	76,519.0	
R2040	On 05/05/2022	Bond Future			11.24393	85.34432		11.18075	85.76165		12.67	0.00	0.00	0	8,498.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	197.28000	0.19728		231.83000	0.23183	197.280	11.33	0.07	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,096.55000	1.09655		1,220.88000	1.22088	1,096.550	12.15	0.27	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	469.38000	0.46938		433.45000	0.43345	469.380	16.34	0.10	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.45089	81.84370		11.38497	82.26660		12.85	0.00	0.00	0	0.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	272.02000	0.27202		309.45000	0.30945	272.020	11.68	0.08	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,490.02000	1.49002		1,625.28000	1.62528	1,490.020	12.27	0.30	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,842.70000	1.84270		1,731.64000	1.73164	1,842.700	14.29	0.29	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.64625	82.92421		11.57763	83.35285		12.63	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 03/02/2022	Bond Future			11.08106	81.11788		11.00983	81.60971		13.89	0.00	9,815,263.48	121	56,374.0	
R2044	On 05/05/2022	Bond Future			11.26711	82.08744		11.19289	82.58603		13.27	0.00	0.00	0	5,735.0	
R2044	On 04/08/2022	Bond Future			11.46361	78.67359		11.38619	79.17875		13.46	0.00	0.00	0	0.0	
R2044	On 03/11/2022	Bond Future			11.64869	79.71232		11.56813	80.22422		13.23	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 03/02/2022	Bond Future			11.01820	84.55272		10.94679	85.06100		13.60	0.00	0.00	0	179,123.0	
R2048	On 03/02/2022	Bond Future	10.00	Call	112.01000	0.11201		149.09000	0.14909	112.010	12.49	0.06	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.20	Call	247.95000	0.24795		316.60000	0.31660	247.950	12.76	0.11	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	10.40	Call	488.29000	0.48829		601.00000	0.60100	488.290	13.09	0.19	0.00	0	100.0	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,090.31000	1.09031		1,284.39000	1.28439	1,090.310	13.53	0.34	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.90	Call	1,673.23000	1.67323		1,925.06000	1.92506	1,673.230	13.83	0.45	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,018.56000	2.01856		2,298.40000	2.29840	2,018.560	13.99	0.50	0.00	0	100.0	
R2048	On 05/05/2022	Bond Future			11.19295	81.14740		11.11856	81.66266		13.69	0.00	0.00	0	2,035.0	
R2048	On 04/08/2022	Bond Future			11.37518	82.10116		11.29764	82.62322		13.17	0.00	0.00	0	0.0	
R2048	On 03/11/2022	Bond Future			11.55656	78.76739		11.47580	79.29639		13.64	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 03/02/2022	Bond Future			10.73049	70.00201		10.68002	70.27886		12.80	0.00	166,744,787.82	2,382	19,954.0	
R209	On 05/05/2022	Bond Future			10.91472	67.69678		10.86222	67.97771		12.79	0.00	0.00	0	5,396.0	
R209	On 05/05/2022	Bond Future	9.75	Call	277.24000	0.27724		314.31000	0.31431	277.240	11.34	0.11	0.00	0	8,525.0	
R209	On 05/05/2022	Bond Future	10.75	Put	2,786.06000	2.78606		2,643.10000	2.64310	2,786.060	12.79	0.54	0.00	0	12,050.0	
R209	On 05/05/2022	Bond Future	12.00	Put	717.18000	0.71718		671.92000	0.67192	717.180	14.93	0.19	0.00	0	12,050.0	
R209	On 04/08/2022	Bond Future			11.10410	68.49330		11.04955	68.77802		12.34	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209	On 03/11/2022	Bond Future			11.29295	66.25378		11.23627	66.54241		12.71	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 03/02/2022	Bond Future			212.03626	212.03626		211.72967	211.72967			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			211.76794	211.76794		211.45995	211.45995			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			214.43598	214.43598		214.12492	214.12492			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			214.27041	214.27041		213.95648	213.95648			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 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.19823	84.48535		10.10718	84.95093		9.99	0.00	0.00	0	20,884.0
R213	On 03/02/2022	Bond Future	8.63	Call	8.67000	0.00867		13.89000	0.01389	8.670	8.96	0.01	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	18.04000	0.01804		27.88000	0.02788	18.040	8.91	0.02	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	79.62000	0.07962		113.16000	0.11316	79.620	9.02	0.06	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	106.43000	0.10643		148.46000	0.14846	106.430	9.11	0.07	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,600.45000	3.60045	3,240.66000	3,240.660	3,600.450	3,600.450	9.55	0.81	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,879.96000	2.87996	2,562.39000	2,562.390	2,879.960	2,879.960	9.78	0.72	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,057.76000	2.05776	1,800.78000	1,800.780	2,057.760	2,057.760	9.99	0.60	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,634.82000	1.63482	1,416.11000	1,416.110	1,634.820	1,634.820	10.13	0.52	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,583.53000	1.58353	1,369.82000	1,369.820	1,583.530	1,583.530	10.15	0.51	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,390.26000	1.39026	1,196.18000	1,196.180	1,390.260	1,390.260	10.23	0.46	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	768.81000	0.76881	648.92000	648.92000	768.810	768.810	10.73	0.30	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	679.62000	0.67962	571.80000	571.80000	679.620	679.620	10.84	0.27	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.41239	81.96222		10.31719	82.43425		9.98	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.63902	82.92858		10.53940	83.40702		9.50	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.86968	80.48549		10.76545	80.97021		9.62	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			11.05968	66.95515		11.00396	67.26775		13.77	0.00	0.00	0	19,929.0
R214	On 05/05/2022	Bond Future			11.23636	64.47496		11.17843	64.79203		13.82	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.42028	65.23265		11.36006	65.55391		13.33	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.60342	62.81212		11.54084	63.13779		13.80	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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	0.0
Total for Derivatives :											310,095,693.47	3,946	1 126 858.0
Grand Total:											310,095,693.47	3,946	1 126 858.0