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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2021

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	797.41700		797.41700		798.54200	798.54200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	806.93300		806.93300		808.07400	808.07400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	816.79600		816.79600		817.95200	817.95200			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	827.15800		827.15800		828.33000	828.33000			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	894.88500		894.88500		905.69300	905.69300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	905.56400		905.56400		916.50400	916.50400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	916.63200		916.63200		927.70800	927.70800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	928.26100		928.26100		939.47800	939.47800			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	796.84800		796.84800		806.74300	806.74300			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future	806.35600		806.35600		816.37300	816.37300			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	816.21200		816.21200		826.35200	826.35200			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		826.56700	826.56700		836.83700	836.83700			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		11.93889	75.51687		11.69888	76.71921			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future		12.19647	72.65896		11.94599	73.87620			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		12.46536	73.52624		12.20368	74.75911			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.73875	70.73815		12.46541	71.98674			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 03/02/2022	Bond Future		12.37107	73.91936		12.12559	75.31448			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future		12.61430	70.56116		12.35759	71.97355			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		12.86113	71.40204		12.59279	72.83235			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		13.11332	68.10717		12.83257	69.55583			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		786.66200	786.66200		796.25500	796.25500			0.00	0.00	0	983.0
GOVI	On 05/05/2022	GOVI		796.04900	796.04900		805.76000	805.76000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		805.77900	805.77900		815.61000	815.61000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		816.00100	816.00100		825.95800	825.95800			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.14252	154.14252		154.41113	154.41113			0.00	0.00	0	5,316.0
I2025	On 05/05/2022	Bond Future		156.02000	156.02000		156.29241	156.29241			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future		156.37476	156.37476		156.65172	156.65172			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		158.37522	158.37522		158.65596	158.65596			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		112.27494	112.27494		113.09277	113.09277			0.00	0.00	0	2,806.0
I2029	On 05/05/2022	Bond Future		112.44503	112.44503		113.27313	113.27313			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future		113.86129	113.86129		114.69998	114.69998			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future		114.09550	114.09550		114.94592	114.94592			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		108.22099	108.22099		109.05650	109.05650			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future		108.25982	108.25982		109.10591	109.10591			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		109.62334	109.62334	110.48024	110.48024			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future		109.72289	109.72289	110.59169	110.59169			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		120.33591	120.33591	121.49700	121.49700			0.00	0.00	0	6,276.0
I2038		On 05/05/2022	Bond Future		121.80179	121.80179	122.97737	122.97737			0.00	0.00	0	677.0
I2038		On 04/08/2022	Bond Future		121.52431	121.52431	122.71588	122.71588			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future		123.07927	123.07927	124.28629	124.28629			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		109.98588	109.98588	110.80220	110.80220			0.00	0.00	0	15,506.0
I2046		On 05/05/2022	Bond Future		109.44405	109.44405	110.27065	110.27065			0.00	0.00	0	171.0
I2046		On 04/08/2022	Bond Future		110.82268	110.82268	111.65985	111.65985			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future		110.32008	110.32008	111.16941	111.16941			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		111.04322	111.04322	112.72015	112.72015			0.00	0.00	0	8,495.0
I2050		On 05/05/2022	Bond Future		112.39573	112.39573	114.09358	114.09358			0.00	0.00	0	379.0
I2050		On 04/08/2022	Bond Future		111.79931	111.79931	113.51945	113.51945			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future		113.22982	113.22982	114.97206	114.97206			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		298.46800	298.46800	299.96100	299.96100			0.00	0.00	0	483.0
IGOV		On 05/05/2022	Index Future		302.10300	302.10300	303.61500	303.61500			0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future		305.86700	305.86700	307.39900	307.39900			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		309.81900	309.81900	311.37100	311.37100			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.91500	96.08500	3.91500	96.08500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		4.01500	95.98500	4.04500	95.95500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.23000	95.77000	4.38000	95.62000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.29500	95.70500	4.44500	95.55500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.71000	95.29000	4.86000	95.14000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.77000	95.23000	4.93000	95.07000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.08000	94.92000	5.25000	94.75000			0.00	0.00	0	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.54500	94.45500	5.77500	94.22500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		6.15000	93.85000	6.34000	93.66000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.48000	93.52000	6.64000	93.36000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.88500	93.11500	6.98500	93.01500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		7.09500	92.90500	7.21500	92.78500			0.00	0.00	0	75.0
R186		On 03/02/2022	Bond Future		8.37054	109.76177	8.33118	109.92469		5.72	0.00	84,406,801.13	769	54,685.0
R186		On 05/05/2022	Bond Future		8.61563	111.07189	8.57337	111.23721		5.51	0.00	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	39.36000	0.03936	44.91000	0.04491	39.360	5.21	0.03	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	132.87000	0.13287		148.53000	0.14853	132.870	5.03	0.08	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	7.48	Call	199.66000	0.19966		221.56000	0.22156	199.660	4.97	0.11	0.00	0	3,600.0	
R186	On 05/05/2022	Bond Future	7.88	Call	506.42000	0.50642		549.45000	0.54945	506.420	5.21	0.23	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	8.14	Call	819.28000	0.81928		878.68000	0.87868	819.280	5.36	0.32	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,137.84000	1.13784		1,210.95000	1.21095	1,137.840	5.45	0.40	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	1,583.24000	1.58324		1,509.74000	1.50974	1,583.240	5.56	0.48	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	1,110.38000	1.11038		1,054.63000	1.05463	1,110.380	5.71	0.37	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	830.16000	0.83016		786.54000	0.78654	830.160	5.86	0.30	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.88237	107.10858		8.83691	107.27630		5.56	0.00	0.00	0	0.0	
R186	On 04/08/2022	Bond Future	6.96	Call	92.28000	0.09228		102.24000	0.10224	92.280	4.88	0.05	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	591.14000	0.59114		633.55000	0.63355	591.140	5.07	0.23	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	914.71000	0.91471		874.45000	0.87445	914.710	6.19	0.27	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			9.15999	108.50707		9.11101	108.67689		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			321.83437	321.83437		321.81584	321.81584			0.00	0.00	0	1,079.0	
R197	On 05/05/2022	Bond Future			325.75363	325.75363		325.73599	325.73599			0.00	0.00	0	237.0	
R197	On 04/08/2022	Bond Future			321.49983	321.49983		321.48403	321.48403			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			325.61357	325.61357		325.59807	325.59807			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			238.27708	238.27708		238.24821	238.24821			0.00	0.00	0	8,050.0	
R202	On 05/05/2022	Bond Future			241.17896	241.17896		241.15022	241.15022			0.00	0.00	0	413.0	
R202	On 04/08/2022	Bond Future			239.77778	239.77778		239.75010	239.75010			0.00	0.00	0	0.0	
R202	On 03/11/2022	Bond Future			242.84521	242.84521		242.81761	242.81761			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			5.33420	105.88905		5.47352	105.74537		1.14	0.00	0.00	0	16,327.0	
R2023	On 05/05/2022	Bond Future			5.49146	103.24229		5.67468	103.09727		0.98	0.00	0.00	0	777.0	
R2023	On 04/08/2022	Bond Future			5.73242	104.48594		6.00076	104.33787		0.71	0.00	0.00	0	0.0	
R2023	On 03/11/2022	Bond Future			6.25104	101.92005		6.73507	101.77173		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			10.08919	88.90795		9.88443	89.93791		9.29	0.00	291,795,891.90	3,282	84,396.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	5.16000	0.00516		14.08000	0.01408	5.160	8.57	0.01	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.80	Call	30.62000	0.03062		70.35000	0.07035	30.620	8.50	0.03	2,116,274.86	950	0.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	38.60000	0.03860		86.27000	0.08627	38.600	8.54	0.03	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.10	Call	108.87000	0.10887		214.46000	0.21446	108.870	8.75	0.07	0.00	0	4,000.0	
R2030	On 03/02/2022	Bond Future	9.20	Call	156.51000	0.15651		0.00000	0.00000	156.510	8.84	0.10	8,346,588.06	950	950.0	

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R2030	On 03/02/2022	Bond Future	9.35	Put	4,048.85000	4.04885		3,216.13000	3.21613	4,048.850		8.97	0.85	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.40	Call	300.30000	0.30030		519.82000	0.51982	300.300		9.02	0.17	13,992,809.39	950	0.0
R2030	On 03/02/2022	Bond Future	9.60	Call	522.13000	0.52213		840.68000	0.84068	522.130		9.18	0.25	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	2,361.27000	2.36127		1,748.59000	1.74859	2,361.270		9.31	0.66	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	836.21000	0.83621		0.00000	0.00000	836.210		9.33	0.35	29,763,289.67	950	950.0
R2030	On 03/02/2022	Bond Future	9.90	Put	1,983.44000	1.98344		1,438.74000	1.43874	1,983.440		9.41	0.59	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	385.61000	0.38561		244.53000	0.24453	385.610		10.58	0.17	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			10.32906	89.96980		10.11431	91.01230			8.91	0.00	0.00	0	14,727.0
R2030	On 05/05/2022	Bond Future	7.73	Call	9.40000	0.00940		18.18000	0.01818	9.400		8.44	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	29.05000	0.02905		52.52000	0.05252	29.050		8.35	0.02	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	66.29000	0.06629		113.69000	0.11369	66.290		8.28	0.03	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	148.30000	0.14830		239.99000	0.23999	148.300		8.26	0.07	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	182.52000	0.18252		290.00000	0.29000	182.520		8.32	0.08	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	5,392.47000	5.39247		4,578.24000	4.57824	5,392.470		8.65	0.81	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	3,219.37000	3.21937		2,616.68000	2.61668	3,219.370		9.04	0.62	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	2,534.67000	2.53467		2,025.29000	2.02529	2,534.670		9.26	0.53	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	1,082.81000	1.08281		828.27000	0.82827	1,082.810		10.26	0.28	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.58785	87.02737		10.36202	88.08337			8.87	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	87.24000	0.08724		136.70000	0.13670	87.240		8.25	0.04	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	339.90000	0.33990		488.89000	0.48889	339.900		8.25	0.12	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	2,021.45000	2.02145		1,644.55000	1.64455	2,021.450		9.73	0.39	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.83822	88.17164		10.60118	89.24063			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			10.57195	88.71142		10.36260	89.87987			10.31	0.00	4,612,993.84	52	108,132.0
R2032	On 03/02/2022	Bond Future	8.91	Call	4.01000	0.00401		12.09000	0.01209	4.010		9.04	0.00	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	11.89000	0.01189		32.33000	0.03233	11.890		8.94	0.01	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	102.07000	0.10207		211.74000	0.21174	102.070		9.40	0.07	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	120.85000	0.12085		244.97000	0.24497	120.850		9.46	0.08	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	4,605.58000	4.60558		3,644.60000	3.64460	4,605.580		9.75	0.87	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	335.48000	0.33548		590.21000	0.59021	335.480		9.89	0.17	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	4,162.66000	4.16266		3,248.94000	3.24894	4,162.660		9.89	0.83	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	3,094.46000	3.09446		2,322.87000	2.32287	3,094.460		10.19	0.72	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	2,308.98000	2.30898		1,672.17000	1.67217	2,308.980		10.42	0.61	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,987.20000	1.98720		1,414.60000	1.41460	1,987.200		10.53	0.56	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,755.76000	1.75576		1,233.38000	1.23338	1,755.760		10.63	0.51	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	1,429.37000	1.42937		984.49000	0.98449	1,429.370		10.82	0.44	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	960.63000	0.96063		640.14000	0.64014	960.630		11.22	0.33	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	882.18000	0.88218		584.19000	0.58419	882.180		11.30	0.31	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	644.79000	0.64479		417.99000	0.41799	644.790		11.61	0.24	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.79828	85.62382		10.57964	86.80652			10.28	0.00	0.00	0	20,384.0
R2032	On 05/05/2022	Bond Future	9.58	Call	301.25000	0.30125		471.16000	0.47116	301.250		9.55	0.12	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	1,035.45000	1.03545		1,432.70000	1.43270	1,035.450		10.22	0.29	0.00	0	780.0

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 05/05/2022	Bond Future	10.29	Call	1,234.18000		1.23418	1,678.43000	1.67843	1,234.180	10.32	0.33	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	2,055.47000		2.05547	1,603.42000	1.60342	2,055.470	11.16	0.42	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,678.18000		1.67818	1,295.74000	1.29574	1,678.180	11.46	0.36	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			11.03396		86.63135	10.80544	87.82913		9.88	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	120.85000		0.12085	190.80000	0.19080	120.850	8.92	0.05	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	523.35000		0.52335	741.98000	0.74198	523.350	9.21	0.16	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,888.86000		1.88886	1,519.62000	1.51962	1,888.860	11.06	0.34	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.27232		83.62485	11.03346	84.83746		10.12	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future			10.99949		89.39381	10.76447	90.84842		11.48	0.00	22,974,209.17	257	103,325.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	32.46000		0.03246	85.49000	0.08549	32.460	10.28	0.02	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	93.78000		0.09378	212.29000	0.21229	93.780	10.64	0.05	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	193.50000		0.19350	394.01000	0.39401	193.500	10.93	0.10	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	315.07000		0.31507	596.68000	0.59668	315.070	11.16	0.14	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	335.81000		0.33581	630.00000	0.63000	335.810	11.19	0.15	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	4,600.08000		4.60008	3,491.76000	3.49176	4,600.080	11.29	0.82	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	439.20000		0.43920	792.27000	0.79227	439.200	11.30	0.19	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	3,291.44000		3.29144	2,381.22000	2.38122	3,291.440	11.61	0.69	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	3,119.88000		3.11988	2,240.75000	2.24075	3,119.880	11.66	0.67	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,810.08000		1.81008	1,220.50000	1.22050	1,810.080	12.28	0.47	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,756.43000		1.75643	1,180.85000	1.18085	1,756.430	12.32	0.46	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,603.55000		1.60355	1,068.81000	1.06881	1,603.550	12.44	0.43	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,230.48000		1.23048	801.32000	0.80132	1,230.480	12.77	0.36	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	1,136.35000		1.13635	735.26000	0.73526	1,136.350	12.87	0.33	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	1,031.98000		1.03198	662.74000	0.66274	1,031.980	12.99	0.31	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	578.40000		0.57840	355.95000	0.35595	578.400	13.56	0.19	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	441.98000		0.44198	267.22000	0.26722	441.980	13.79	0.15	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			11.21405		85.98257	10.96927	87.45489		11.49	0.00	0.00	0	8,926.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	1,410.14000		1.41014	1,979.28000	1.97928	1,410.140	11.46	0.34	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	4,024.63000		4.02463	3,175.48000	3.17548	4,024.630	11.56	0.63	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	649.61000		0.64961	467.01000	0.46701	649.610	14.48	0.15	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			11.43963		86.99262	11.18431	88.48348		11.05	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	186.81000		0.18681	302.33000	0.30233	186.810	9.97	0.06	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	339.29000		0.33929	524.62000	0.52462	339.290	10.02	0.10	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	1,139.76000		1.13976	1,578.00000	1.57800	1,139.760	10.63	0.26	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	6,133.31000		6.13331	5,128.19000	5.12819	6,133.310	10.73	0.71	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	4,230.45000		4.23045	3,441.38000	3.44138	4,230.450	11.16	0.57	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	1,834.72000		1.83472	1,431.64000	1.43164	1,834.720	12.52	0.30	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			11.66650		83.66012	11.40033	85.16963		11.41	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 03/02/2022	Bond Future			11.17031		80.97062	10.92512	82.49756		12.69	0.00	22,185,949.88	274	118,596.0	

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
R2037	On 05/05/2022	Bond Future			11.38149		81.93780		11.12631	83.48320		12.14	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			11.60549		78.64645		11.33937	80.21124		12.29	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	423.28000		0.42328		652.62000	0.65262	423.280	11.30	0.12	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	5,815.04000		5.81504		4,812.09000	4.81209	5,815.040	12.20	0.68	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,257.29000		2.25729		0.00000	0.00000	2,257.290	12.49	0.41	33,963,032.12	1,050	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,910.63000		3.91063		3,145.34000	3.14534	3,910.630	12.75	0.53	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	2,595.09000		2.59509		0.00000	0.00000	2,595.090	13.58	0.39	64,783,340.58	2,100	1,050.0
R2037	On 03/11/2022	Bond Future			11.81787		79.68503		11.54100	81.26943		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			11.25015		82.98837		11.01003	84.59583		13.26	0.00	312,036,271.20	3,760	80,943.0
R2040	On 05/05/2022	Bond Future			11.45409		83.97962		11.20416	85.60663		12.67	0.00	0.00	0	8,498.0
R2040	On 05/05/2022	Bond Future	9.82	Call	114.24000		0.11424		213.80000	0.21380	114.240	11.33	0.05	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	758.64000		0.75864		1,161.86000	1.16186	758.640	12.15	0.21	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	615.07000		0.61507		438.47000	0.43847	615.070	16.34	0.13	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.67011		80.46180		11.40946	82.10908		12.85	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	176.19000		0.17619		291.12000	0.29112	176.190	11.68	0.06	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,107.84000		1.10784		1,564.49000	1.56449	1,107.840	12.27	0.24	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	2,257.09000		2.25709		1,761.82000	1.76182	2,257.090	14.29	0.34	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.87437		81.52472		11.60319	83.19277		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			11.27796		79.78391		11.03774	81.41640		13.89	0.00	24,653,228.19	309	56,368.0
R2044	On 05/05/2022	Bond Future			11.47211		80.73693		11.22209	82.38925		13.27	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.67745		77.30610		11.41670	78.97902		13.46	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.87120		78.32737		11.59994	80.02141		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			11.21533		83.17819		10.97490	84.86026		13.60	0.00	7,652,393.48	92	191,095.0
R2048	On 03/02/2022	Bond Future	10.00	Call	48.76000		0.04876		126.71000	0.12671	48.760	12.49	0.03	3,104,579.08	1,300	0.0
R2048	On 03/02/2022	Bond Future	10.20	Call	121.29000		0.12129		276.98000	0.27698	121.290	12.76	0.06	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	182.00000		0.18200		0.00000	0.00000	182.000	12.92	0.09	9,400,578.61	1,300	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	265.08000		0.26508		538.77000	0.53877	265.080	13.09	0.12	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	671.30000		0.67130		1,183.93000	1.18393	671.300	13.53	0.24	26,030,701.50	1,300	0.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,103.40000		1.10340		1,799.88000	1.79988	1,103.400	13.83	0.34	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	1,372.11000		1.37211		2,161.96000	2.16196	1,372.110	13.99	0.40	42,964,769.19	1,300	1,400.0
R2048	On 05/05/2022	Bond Future			11.39815		79.75587		11.14796	81.45833		13.69	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.58907		80.69218		11.32833	82.41586		13.17	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.77936		77.34044		11.50783	79.08582		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			10.93719		68.88472		10.69757	70.18241		12.80	0.00	0.00	0	19,954.0

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
R209	On 05/05/2022	Bond Future			11.12931		66.56564		10.88062	67.87906		12.79	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	165.16000		0.16516		295.61000	0.29561	165.160	11.34	0.08	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	3,431.66000		3.43166		2,680.96000	2.68096	3,431.660	12.79	0.62	0.00	0	12,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	941.52000		0.94152		678.53000	0.67853	941.520	14.93	0.23	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			11.32694		67.34792		11.06872	68.67777		12.34	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.52433		65.09386		11.25626	66.44041		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			211.83406		211.83406		211.81316	211.81316			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			211.56187		211.56187		211.54149	211.54149			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			214.22671		214.22671		214.20626	214.20626			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			214.05579		214.05579		214.03751	214.03751			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			10.35871		83.67305		10.15958	84.68257		9.99	0.00	0.00	0	20,884.0
R213	On 03/02/2022	Bond Future	8.63	Call	3.48000		0.00348		9.79000	0.00979	3.480	8.96	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	7.74000		0.00774		20.31000	0.02031	7.740	8.91	0.01	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	40.17000		0.04017		88.49000	0.08849	40.170	9.02	0.03	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	55.67000		0.05567		117.83000	0.11783	55.670	9.11	0.04	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	4,269.46000		4.26946		3,435.47000	3.43547	4,269.460	9.55	0.87	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	3,482.25000		3.48225		2,730.14000	2.73014	3,482.250	9.78	0.80	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2,559.01000		2.55901		1,931.40000	1.93140	2,559.010	9.99	0.68	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	2,069.06000		2.06906		1,524.23000	1.52423	2,069.060	10.13	0.60	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	2,008.83000		2.00883		1,475.05000	1.47505	2,008.830	10.15	0.59	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,780.11000		1.78011		1,290.21000	1.29021	1,780.110	10.23	0.55	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1,018.30000		1.01830		702.43000	0.70243	1,018.300	10.73	0.37	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	905.37000		0.90537		619.04000	0.61904	905.370	10.84	0.34	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.58003		81.13959		10.37212	82.16146		9.98	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.81437		82.09531		10.59694	83.13023		9.50	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			11.05308		79.64174		10.82572	80.68947		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			11.26663		65.81482		11.02159	67.16859		13.77	0.00	0.00	0	19,929.0

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	On 05/05/2022	Bond Future	11.45121	63.32053		11.19689	64.69072		13.82	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future	11.64359	64.06373		11.37931	65.45093		13.33	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future	11.83536	61.62834		11.56091	63.03305		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
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 :											1,004,783,701.84	20,945	1 154 249.0
Grand Total:											1,004,783,701.84	20,945	1 154 249.0