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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 03/02/2022	Index Future		804.34700	804.34700		802.30100	802.30100			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		813.93300	813.93300		811.86500	811.86500			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		823.85800	823.85800		821.76600	821.76600			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		834.27900	834.27900		832.16200	832.16200			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		910.16100	910.16100		904.74400	904.74400			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		921.00700	921.00700		915.52900	915.52900			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		932.23800	932.23800		926.69500	926.69500			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		944.03000	944.03000		938.41800	938.41800			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		811.03900	811.03900		808.25100	808.25100			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		820.70400	820.70400		817.88600	817.88600			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		830.71200	830.71200		827.86100	827.86100			0.00	0.00	0	0.00

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ALBI	On 03/11/2022	Index Future	841.21900	841.21900		838.33400	838.33400			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	11.66458	76.89330		11.70343	76.69615			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.91050	74.05099		11.95097	73.85172			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.16708	74.93393		12.20932	74.73223			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.42782	72.16087		12.47190	71.95674			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.03121	75.86302		12.06462	75.66805			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.25924	72.52731		12.29409	72.33027			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.49046	73.39093		12.52683	73.19155			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.72613	70.11870		12.76413	69.91688			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	800.51000	800.51000		797.68300	797.68300			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	810.04900	810.04900		807.19200	807.19200			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	819.92800	819.92800		817.03600	817.03600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	830.29900	830.29900		827.37200	827.37200			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	153.90898	153.90898		154.06725	154.06725			0.00	0.00	0	5,416.00
I2025	On 05/05/2022	Bond Future	155.78113	155.78113		155.94196	155.94196			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.12836	156.12836		156.29142	156.29142			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.11982	158.11982		158.28521	158.28521			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/02/2022	Bond Future	112.00868	112.00868		112.37689	112.37689			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	112.17361	112.17361		112.54676	112.54676			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	113.58334	113.58334		113.96137	113.96137			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	113.80959	113.80959		114.19258	114.19258			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	107.31605	107.31605		108.14796	108.14796			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	107.34217	107.34217		108.18465	108.18465			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	108.69112	108.69112		109.54437	109.54437			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	108.77446	108.77446		109.63880	109.63880			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	119.83817	119.83817		120.37347	120.37347			0.00	0.00	0	6,294.00
I2038	On 05/05/2022	Bond Future	121.29607	121.29607		121.83835	121.83835			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	121.00871	121.00871		121.55804	121.55804			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	122.55241	122.55241		123.10892	123.10892			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	108.48228	108.48228		109.38029	109.38029			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	107.92022	107.92022		108.82966	108.82966			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	109.27670	109.27670		110.19764	110.19764			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	108.74974	108.74974		109.68266	109.68266			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	110.07964	110.07964		111.51292	111.51292			0.00	70,450,969.60	640	9,194.00
I2050	On 05/05/2022	Bond Future	111.41853	111.41853		112.86997	112.86997			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	110.80670	110.80670		112.27634	112.27634			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	112.22018	112.22018		113.70898	113.70898			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	296.68100	296.68100		298.43400	298.43400			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	300.28900	300.28900		302.06500	302.06500			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	304.02300	304.02300		305.82100	305.82100			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	307.94000	307.94000		309.76100	309.76100			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.88500	96.11500		3.88500	96.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.93500	96.06500		3.94500	96.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.20000	95.80000		4.23000	95.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.26500	95.73500		4.28500	95.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.59000	95.41000		4.64000	95.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.65000	95.35000		4.70000	95.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.94000	95.06000		5.00000	95.00000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.34500	94.65500		5.41500	94.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.89000	94.11000		5.97000	94.03000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.14000	93.86000		6.26000	93.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.47500	93.52500		6.60500	93.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.68500	93.31500		6.79500	93.20500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.13056	110.75991		8.20116	110.46508		5.66	0.00	33,560,252.73	303	58,489.00
R186	On 05/05/2022	Bond Future	8.35917	112.08009		8.43463	111.78221		5.64	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	77.42000	0.07742	65.16000	0.06516	77.420	5.33	0.05	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	239.90000	0.23990	206.03000	0.20603	239.900	5.15	0.13	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	348.85000	0.34885	302.02000	0.30202	348.850	5.09	0.18	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	788.78000	0.78878	702.20000	0.70220	788.780	5.34	0.32	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,201.80000	1.20180	1,085.69000	1.08569	1,201.800	5.49	0.42	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,602.75000	1.60275	1,462.30000	1.46230	1,602.750	5.58	0.50	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,151.22000	1.15122	1,275.96000	1.27596	1,151.220	5.69	0.39	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	782.36000	0.78236	876.77000	0.87677	782.360	5.84	0.29	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	572.24000	0.57224	646.32000	0.64632	572.240	5.99	0.22	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.60768	108.12712	8.68870	107.82543		5.66	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	156.09000	0.15609	134.56000	0.13456	156.090	4.91	0.08	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	866.12000	0.86612	780.80000	0.78080	866.120	5.14	0.30	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	679.62000	0.67962	748.80000	0.74880	679.620	6.29	0.21	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.86555	109.53314	8.95269	109.22817		5.59	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/02/2022	Bond Future			321.94417	321.94417	321.94408	321.94408			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			325.85969	325.85969	325.86080	325.86080			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.59750	321.59750	321.59908	321.59908			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.70043	325.70043	325.70255	325.70255			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			234.71271	234.71271	237.65505	237.65505			0.00	75,342,779.91	321	7,744.00
R202	On 05/05/2022	Bond Future			237.56740	237.56740	240.54633	240.54633			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			236.11388	236.11388	239.13050	239.13050			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			239.12567	239.12567	242.18121	242.18121			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/02/2022	Bond Future			5.02120	106.21296	5.03431	106.19936		1.30	0.00	6,797,629.44	64	16,327.00
R2023	On 05/05/2022	Bond Future			5.08098	103.56840	5.09773	103.55506		1.08	0.00	0.00	0	835.00
R2023	On 04/08/2022	Bond Future			5.13636	104.81633	5.16058	104.80287		0.77	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.18755	102.24743	5.23071	102.23410		0.81	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			9.80052	90.36442	9.91152	89.80077		9.08	0.00	1,897,652.82	21	83,814.00
R2030	On 03/02/2022	Bond Future	8.39	Call	11.90000	0.01190	7.41000	0.00741	11.900	8.41	0.01	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	78.89000	0.07889	52.88000	0.05288	78.890	8.27	0.06	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	278.39000	0.27839	200.57000	0.20057	278.390	8.38	0.17	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,780.20000	2.78020	3,229.86000	3.22986	2,780.200	8.51	0.76	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	864.21000	0.86421	675.01000	0.67501	864.210	8.73	0.38	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	1,388.62000	1.38862	1,702.55000	1.70255	1,388.620	8.91	0.51	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	1,335.79000	1.33579	1,079.27000	1.07927	1,335.790	8.93	0.51	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.90	Put	1,107.10000	1.10710	1,380.44000	1.38044	1,107.100	9.00	0.43	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	135.07000	0.13507	190.75000	0.19075	135.070	10.10	0.08	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			10.02669	91.44219	10.14299	90.87216		8.85	0.00	0.00	0	14,757.00
R2030	On 05/05/2022	Bond Future	7.73	Call	18.96000	0.01896	13.79000	0.01379	18.960	8.40	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	59.55000	0.05955	44.79000	0.04479	59.550	8.40	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	130.09000	0.13009	100.21000	0.10021	130.090	8.34	0.06	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	265.11000	0.26511	209.01000	0.20901	265.110	8.25	0.11	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	310.25000	0.31025	245.96000	0.24596	310.250	8.23	0.13	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,137.43000	4.13743	4,577.34000	4.57734	4,137.430	8.21	0.75	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,251.27000	2.25127	2,565.68000	2.56568	2,251.270	8.66	0.52	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,683.53000	1.68353	1,944.28000	1.94428	1,683.530	8.82	0.42	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	597.68000	0.59768	716.55000	0.71655	597.680	9.64	0.19	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.27051	88.51595	10.39273	87.93881		8.79	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	148.55000	0.14855	118.58000	0.11858	148.550	8.21	0.06	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	522.38000	0.52238	433.83000	0.43383	522.380	8.16	0.17	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,318.71000	1.31871	1,506.23000	1.50623	1,318.710	9.13	0.30	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.50594	89.67489	10.63415	89.09093		8.57	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			10.27434	90.37888	10.37461	89.81226		9.91	0.00	0.00	0	113,417.00
R2032	On 03/02/2022	Bond Future	8.91	Call	9.95000	0.00995	6.28000	0.00628	9.950	8.81	0.01	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	28.95000	0.02895	18.91000	0.01891	28.950	8.70	0.02	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	177.20000	0.17720	125.50000	0.12550	177.200	8.65	0.11	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	208.80000	0.20880	149.46000	0.14946	208.800	8.70	0.13	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,108.29000	3.10829	3,570.19000	3.57019	3,108.290	8.96	0.78	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	557.13000	0.55713	426.17000	0.42617	557.130	9.08	0.27	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	2,716.85000	2.71685	3,152.51000	3.15251	2,716.850	9.08	0.73	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	1,836.15000	1.83615	2,191.43000	2.19143	1,836.150	9.44	0.58	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,250.86000	1.25086	1,532.11000	1.53211	1,250.860	9.74	0.45	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1,025.65000	1.02565	1,272.79000	1.27279	1,025.650	9.85	0.39	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	869.64000	0.86964	1,090.64000	1.09064	869.640	9.94	0.34	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	657.19000	0.65719	838.67000	0.83867	657.190	10.09	0.28	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	385.77000	0.38577	507.14000	0.50714	385.770	10.43	0.18	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	344.72000	0.34472	455.79000	0.45579	344.720	10.51	0.16	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	229.71000	0.22971	309.62000	0.30962	229.710	10.82	0.11	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.48783	87.30975	10.59243	86.73673		10.05	0.00	0.00	0	20,406.00
R2032	On 05/05/2022	Bond Future	9.58	Call	423.98000	0.42398	341.38000	0.34138	423.980	8.84	0.16	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,399.50000	1.39950	1,195.93000	1.19593	1,399.500	9.41	0.39	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,671.17000	1.67117	1,441.93000	1.44193	1,671.170	9.56	0.43	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,201.95000	1.20195	1,396.63000	1.39663	1,201.950	10.27	0.31	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	934.64000	0.93464	1,094.81000	1.09481	934.640	10.54	0.25	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 04/08/2022	Bond Future			10.71001	88.33611		10.81927	87.75600		9.51	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	175.79000	0.17579		141.83000	0.14183	175.790	8.52	0.07	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	684.59000	0.68459		577.15000	0.57715	684.590	8.55	0.20	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,121.01000	1.12101		1,276.71000	1.27671	1,121.010	10.11	0.25	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.93442	85.34721		11.04856	84.76011		9.77	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			10.73825	91.01291		10.78695	90.70775		11.00	0.00	3,549,503.49	39	105,296.00
R2035	On 03/02/2022	Bond Future	9.70	Call	52.86000	0.05286		44.66000	0.04466	52.860	9.70	0.04	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	125.39000	0.12539		107.12000	0.10712	125.390	9.58	0.08	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	252.96000	0.25296		219.28000	0.21928	252.960	9.68	0.14	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	421.24000	0.42124		370.04000	0.37004	421.240	9.88	0.20	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	450.51000	0.45051		396.47000	0.39647	450.510	9.90	0.22	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,135.97000	3.13597		3,374.98000	3.37498	3,135.970	10.02	0.74	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	599.73000	0.59973		531.99000	0.53199	599.730	10.03	0.27	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,019.93000	2.01993		2,211.26000	2.21126	2,019.930	10.44	0.57	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	1,884.08000	1.88408		2,067.86000	2.06786	1,884.080	10.51	0.55	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	900.55000	0.90055		1,015.30000	1.01530	900.550	11.04	0.32	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	863.36000	0.86336		974.80000	0.97480	863.360	11.06	0.31	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	759.27000	0.75927		861.11000	0.86111	759.270	11.14	0.28	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	522.17000	0.52217		599.68000	0.59968	522.170	11.38	0.21	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	468.40000	0.46840		539.73000	0.53973	468.400	11.47	0.19	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	410.72000	0.41072		475.16000	0.47516	410.720	11.58	0.17	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	194.14000	0.19414		229.35000	0.22935	194.140	12.24	0.09	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	139.36000	0.13936		166.03000	0.16603	139.360	12.55	0.07	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.94227	87.61955		10.99290	87.31116		11.21	0.00	0.00	0	8,926.00
R2035	On 05/05/2022	Bond Future	10.72	Call	1,869.15000	1.86915		1,748.25000	1.74825	1,869.150	10.91	0.43	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	2,906.51000	2.90651		3,081.98000	3.08198	2,906.510	11.02	0.53	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	353.38000	0.35338		387.42000	0.38742	353.380	13.85	0.09	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			11.15659	88.64764		11.20937	88.33546		10.57	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	243.26000	0.24326		221.16000	0.22116	243.260	9.47	0.08	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	438.64000	0.43864		401.98000	0.40198	438.640	9.48	0.13	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,383.22000	1.38322		1,292.78000	1.29278	1,383.220	9.83	0.31	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	4,771.71000	4.77171		4,982.59000	4.98259	4,771.710	9.96	0.65	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,113.27000	3.11327		3,275.31000	3.27531	3,113.270	10.46	0.49	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	1,176.85000	1.17685		1,254.89000	1.25489	1,176.850	11.74	0.23	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.37205	85.33235		11.42702	85.01648		10.91	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			10.88950	82.72296		10.92773	82.48108		12.13	0.00	82,722.96	1	118,596.00
R2037	On 05/05/2022	Bond Future			11.08952	83.70968		11.12923	83.46526		11.79	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.30145	80.43799		11.34282	80.19066		11.73	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	540.73000	0.54073		506.71000	0.50671	540.730	10.54	0.15	0.00	0	50.00

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	10.90	Put	4,344.77000	4.34477	4,503.58000	4.50358	4,344.770	11.07	0.61	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,748.18000	2.74818	2,634.79000	2.63479	2,748.180	11.44	0.49	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,708.42000	2.70842	2,826.08000	2.82608	2,708.420	11.65	0.44	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	1,620.28000	1.62028	1,701.50000	1.70150	1,620.280	12.26	0.30	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.50212	81.49578	11.54511	81.24556		11.51	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			10.93891	85.08141	10.95648	84.96104		12.63	0.00	0.00	0	88,015.00
R2040	On 03/02/2022	Bond Future	10.60	Call	780.90000	0.78090	0.00000	0.00000	780.900	11.98	0.30	50,717,157.15	2,000	2,000.00
R2040	On 05/05/2022	Bond Future			11.13045	86.09627	11.14866	85.97489		12.27	0.00	0.00	0	8,568.00
R2040	On 05/05/2022	Bond Future	9.82	Call	202.49000	0.20249	196.24000	0.19624	202.490	10.97	0.08	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,093.66000	1.09366	1,066.12000	1.06612	1,093.660	11.32	0.29	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	300.59000	0.30059	313.75000	0.31375	300.590	15.60	0.07	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.33303	82.60226	11.35199	82.47948		12.21	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	252.38000	0.25238	245.17000	0.24517	252.380	11.06	0.08	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,438.20000	1.43820	1,406.08000	1.40608	1,438.200	11.27	0.31	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,368.05000	1.36805	1,403.99000	1.40399	1,368.050	13.28	0.24	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.52426	83.68872	11.54395	83.56455		11.98	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			10.96218	81.94152	10.99506	81.71232		13.17	0.00	0.00	0	56,551.00
R2044	On 05/05/2022	Bond Future			11.14376	82.91895	11.17790	82.68737		12.80	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.33545	79.51279	11.37101	79.27844		12.74	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.51598	80.55863	11.55292	80.32151		12.50	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			10.88932	85.47415	10.92217	85.23754		12.85	0.00	3,418,966.00	40	191,118.00
R2048	On 03/02/2022	Bond Future	10.20	Call	229.62000	0.22962	209.62000	0.20962	229.620	11.74	0.12	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	337.85000	0.33785	309.87000	0.30987	337.850	11.85	0.16	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	479.99000	0.47999	442.29000	0.44229	479.990	11.96	0.21	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,838.93000	1.83893	1,733.19000	1.73319	1,838.930	12.71	0.52	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,235.47000	2.23547	2,114.90000	2.11490	2,235.470	12.85	0.58	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future			11.05922	82.07790	11.09332	81.83882		13.17	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.23629	83.04063	11.27178	82.79870		12.42	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.41254	79.71522	11.44944	79.47043		12.86	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			10.66840	70.34283	10.70636	70.13418		12.26	0.00	0.00	0	19,931.00
R209	On 05/05/2022	Bond Future			10.85061	68.04006	10.88993	67.82923		12.48	0.00	0.00	0	5,396.00
R209	On 05/05/2022	Bond Future	9.75	Call	264.88000	0.26488	244.42000	0.24442	264.880	11.03	0.11	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,438.29000	2.43829	2,557.39000	2.55739	2,438.290	12.18	0.52	0.00	0	12,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	535.99000	0.53599	574.83000	0.57483	535.990	14.22	0.16	0.00	0	12,050.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R209	On 04/08/2022	Bond Future	11.03797	68.83868		11.07876	68.62535		11.80	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future	11.22487	66.60068		11.26719	66.38474		12.15	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	210.78750	210.78750		211.74727	211.74727			0.00	0.00	0	1,381.00	
R210	On 05/05/2022	Bond Future	210.49923	210.49923		211.47136	211.47136			0.00	0.00	0	104.00	
R210	On 04/08/2022	Bond Future	213.14473	213.14473		214.12941	214.12941			0.00	0.00	0	0.00	
R210	On 03/11/2022	Bond Future	212.95153	212.95153		213.94918	213.94918			0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 03/02/2022	Bond Future	10.07626	85.10982		10.17662	84.59554		9.71	0.00	0.00	0	20,884.00	
R213	On 03/02/2022	Bond Future	8.63	Call	7.98000	0.00798	5.10000	0.00510	7.980	8.78	0.01	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	17.62000	0.01762	11.54000	0.01154	17.620	8.72	0.02	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	75.61000	0.07561	52.20000	0.05220	75.610	8.60	0.06	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	98.31000	0.09831	68.62000	0.06862	98.310	8.57	0.07	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,982.88000	2.98288	3,405.21000	3.40521	2,982.880	8.94	0.79	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,288.97000	2.28897	2,664.39000	2.66439	2,288.970	9.14	0.69	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,544.86000	1.54486	1,847.77000	1.84777	1,544.860	9.47	0.54	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,172.34000	1.17234	1,428.73000	1.42873	1,172.340	9.61	0.45	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,128.23000	1.12823	1,378.48000	1.37848	1,128.230	9.63	0.44	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	964.41000	0.96441	1,190.49000	1.19049	964.410	9.71	0.39	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	461.09000	0.46109	594.99000	0.59499	461.090	10.10	0.22	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	395.79000	0.39579	514.91000	0.51491	395.790	10.21	0.19	0.00	0	220.00
R213	On 05/05/2022	Bond Future	10.28549	82.59222		10.39016	82.07213		9.81	0.00	0.00	0	0.00	
R213	On 04/08/2022	Bond Future	10.50688	83.56399		10.61629	83.03742		9.30	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	10.73228	81.12526		10.84661	80.59245		9.50	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	10.93086	67.68151		10.96367	67.49529		13.08	0.00	0.00	0	19,787.00	
R214	On 05/05/2022	Bond Future	11.10302	65.20853		11.13701	65.02027		13.37	0.00	0.00	0	441.00	
R214	On 04/08/2022	Bond Future	11.28220	65.97314		11.31746	65.78274		12.64	0.00	0.00	0	0.00	
R214	On 03/11/2022	Bond Future	11.46061	63.55928		11.49719	63.36655		13.08	0.00	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											245,817,634.10	3,429	1 170 531,00
Grand Total:											245,817,634.10	3,429	1 170 531,00