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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2021

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	4,625,700,000.00	51	0.0
AL37	On 03/02/2022	Index Future	816.30700		816.30700		818.97000	818.97000			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	825.95200		825.95200		828.64800	828.64800			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	835.91700		835.91700		838.66600	838.66600			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	846.39700		846.39700		849.20500	849.20500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	932.06200		932.06200		938.46400	938.46400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	943.07500		943.07500		949.55500	949.55500			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	954.45300		954.45300		961.03400	961.03400			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	966.41800		966.41800		973.11100	973.11100			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	826.59300		826.59300		830.77400	830.77400			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future	836.36000		836.36000		840.59300	840.59300			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	846.45000		846.45000		850.75400	850.75400			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	857.06200		857.06200		861.44500	861.44500			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	11.32158		78.66608		11.25731	79.00481			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.55426		75.83825		11.48726	76.18114			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.79719		76.73420		11.72691	77.08328			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.04349		73.97558		11.96971	74.33124			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	11.80037		77.23402		11.73593	77.62434			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.01940		73.90808		11.95215	74.30313			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.24180		74.77951		12.17133	75.18126			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.46785		71.51678		12.39387	71.92585			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	815.74200		815.74200		819.92300	819.92300			0.00	24,472,260.00	3	987.0
GOVI	On 05/05/2022	GOVI	825.38100		825.38100		829.61300	829.61300			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	835.33900		835.33900		839.64200	839.64200			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	845.81100		845.81100		850.19300	850.19300			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.89207		154.89207		154.61491	154.61491			0.00	0.00	0	5,554.0
I2025	On 05/05/2022	Bond Future	156.76211		156.76211		156.48176	156.48176			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	157.09866		157.09866		156.81865	156.81865			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.08546		159.08546		158.80659	158.80659			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	113.46158		113.46158		113.91254	113.91254			0.00	0.00	0	3,872.0
I2029	On 05/05/2022	Bond Future	113.63027		113.63027		114.08680	114.08680			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	115.04385		115.04385		115.50884	115.50884			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.27391		115.27391		115.74817	115.74817			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	112.02622		112.02622		111.20771	111.20771			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future	112.09545		112.09545		111.26716	111.26716			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		113.48996	113.48996	112.65408	112.65408			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future		113.61969	113.61969	112.77647	112.77647			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		125.94870	125.94870	125.94496	125.94496			0.00	0.00	0	6,294.0
I2038		On 05/05/2022	Bond Future		127.46926	127.46926	127.46565	127.46565			0.00	0.00	0	677.0
I2038		On 04/08/2022	Bond Future		127.23985	127.23985	127.23920	127.23920			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future		128.84922	128.84922	128.85242	128.85242			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		117.01514	117.01514	117.01179	117.01179			0.00	0.00	0	15,506.0
I2046		On 05/05/2022	Bond Future		116.54055	116.54055	116.53740	116.53740			0.00	0.00	0	171.0
I2046		On 04/08/2022	Bond Future		117.99050	117.99050	117.98992	117.98992			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future		117.55829	117.55829	117.56118	117.56118			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		119.68986	119.68986	119.68649	119.68649			0.00	0.00	0	9,280.0
I2050		On 05/05/2022	Bond Future		121.13467	121.13467	121.13133	121.13133			0.00	0.00	0	379.0
I2050		On 04/08/2022	Bond Future		120.62593	120.62593	120.62568	120.62568			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future		122.15160	122.15160	122.15490	122.15490			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		307.78600	307.78600	307.62400	307.62400			0.00	0.00	0	483.0
IGOV		On 05/05/2022	Index Future		311.49900	311.49900	311.33500	311.33500			0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future		315.33200	315.33200	315.17400	315.17400			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		319.35900	319.35900	319.20800	319.20800			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.92500	96.07500	3.92500	96.07500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.15000	95.85000	4.16000	95.84000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.20500	95.79500	4.21500	95.78500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.51000	95.49000	4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.55000	95.45000	4.56000	95.44000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.79500	95.20500	4.80500	95.19500			0.00	0.00	0	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.14000	94.86000	5.16000	94.84000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.58500	94.41500	5.60500	94.39500			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.76500	94.23500	5.76700	94.23300			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.09000	93.91000	6.11000	93.89000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.26500	93.73500	6.28500	93.71500			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		6.40500	93.59500	6.46500	93.53500			0.00	0.00	0	0.0
R186		On 03/02/2022	Bond Future		7.73731	112.42056	7.65079	112.79015		5.73	0.00	2,585,672.88	23	69,926.0
R186		On 05/05/2022	Bond Future		7.94092	113.74993	7.84831	114.12403		5.72	0.00	0.00	0	4,514.0
R186	6.73	Call	Bond Future		166.79000	0.16679	208.93000	0.20893	166.790	5.39	0.10	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	486.88000	0.48688		585.04000	0.58504	486.880	5.22	0.23	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	7.48	Call	731.40000	0.73140		860.27000	0.86027	731.400	5.34	0.31	0.00	0	3,600.0	
R186	On 05/05/2022	Bond Future	7.88	Call	1,416.78000	1.41678		1,609.76000	1.60976	1,416.780	5.56	0.48	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	8.14	Call	1,992.71000	1.99271		2,224.95000	2.22495	1,992.710	5.68	0.59	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	2,526.60000	2.52660		2,787.43000	2.78743	2,526.600	5.76	0.67	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	584.23000	0.58423		504.21000	0.50421	584.230	5.88	0.24	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	374.01000	0.37401		319.76000	0.31976	374.010	6.07	0.17	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	260.29000	0.26029		221.18000	0.22118	260.290	6.22	0.12	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.16227	109.80490		8.06212	110.18667		5.75	0.00	0.00	0	0.0	
R186	On 04/08/2022	Bond Future	6.96	Call	336.48000	0.33648		400.63000	0.40063	336.480	5.06	0.15	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	1,525.87000	1.52587		1,705.50000	1.70550	1,525.870	5.46	0.44	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	390.02000	0.39002		344.10000	0.34410	390.020	6.53	0.13	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.38980	111.21781		8.28116	111.60721		5.63	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			322.11341	322.11341		322.12411	322.12411			0.00	0.00	0	1,132.0	
R197	On 05/05/2022	Bond Future			326.00174	326.00174		326.01287	326.01287			0.00	0.00	0	237.0	
R197	On 04/08/2022	Bond Future			321.68472	321.68472		321.70397	321.70397			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			325.75382	325.75382		325.78296	325.78296			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			245.37303	245.37303		245.36696	245.36696			0.00	0.00	0	7,693.0	
R202	On 05/05/2022	Bond Future			248.33511	248.33511		248.32896	248.32896			0.00	0.00	0	413.0	
R202	On 04/08/2022	Bond Future			246.97717	246.97717		246.97728	246.97728			0.00	0.00	0	0.0	
R202	On 03/11/2022	Bond Future			250.10092	250.10092		250.10821	250.10821			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			5.14937	106.08014		5.13076	106.09941		9.33	0.00	0.00	0	16,431.0	
R2023	On 05/05/2022	Bond Future			5.26198	103.42439		5.23737	103.44396		8.53	0.00	0.00	0	835.0	
R2023	On 04/08/2022	Bond Future			5.42581	104.65564		5.38520	104.67816		8.78	0.00	0.00	0	0.0	
R2023	On 03/11/2022	Bond Future			5.74688	102.07498		5.66354	102.10064		9.09	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			9.40584	92.40574		9.28464	93.04444		9.33	0.00	0.00	0	82,799.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	26.46000	0.02646		50.98000	0.05098	26.460	8.53	0.03	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	220.57000	0.22057		345.76000	0.34576	220.570	8.78	0.15	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.20	Call	705.81000	0.70581		976.36000	0.97636	705.810	9.09	0.36	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	1,334.00000	1.33400		1,034.21000	1.03421	1,334.000	9.22	0.53	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,771.35000	1.77135		2,215.10000	2.21510	1,771.350	9.41	0.64	0.00	0	1,000.0	

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R2030	On 03/02/2022	Bond Future	9.78	Put	482.62000	0.48262		348.68000	0.34868	482.620	9.58	0.26	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.80	Call	2,497.09000	2.49709		3,007.65000	3.00765	2,497.090	9.60	0.75	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.90	Put	352.21000	0.35221		250.36000	0.25036	352.210	9.73	0.20	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	19.53000	0.01953		12.69000	0.01269	19.530	10.92	0.02	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.61479	93.49911		9.48781	94.14538		9.10	0.00	0.00	0	14,763.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	47.77000	0.04777		68.78000	0.06878	47.770	8.66	0.03	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	131.13000	0.13113		180.44000	0.18044	131.130	8.56	0.06	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	270.22000	0.27022		358.98000	0.35898	270.220	8.47	0.12	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	535.08000	0.53508		684.94000	0.68494	535.080	8.45	0.20	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	631.33000	0.63133		799.61000	0.79961	631.330	8.50	0.23	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,769.00000	2.76900		2,408.07000	2.40807	2,769.000	8.84	0.60	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,343.88000	1.34388		1,130.95000	1.13095	1,343.880	9.24	0.36	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	971.91000	0.97191		808.67000	0.80867	971.910	9.47	0.28	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	323.79000	0.32379		262.89000	0.26289	323.790	10.48	0.11	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.84015	90.58710		9.70630	91.24384		9.11	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	320.22000	0.32022		403.56000	0.40356	320.220	8.53	0.11	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	977.17000	0.97717		1,172.54000	1.17254	977.170	8.50	0.27	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	895.49000	0.89549		768.31000	0.76831	895.490	9.98	0.21	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.05668	91.76090		9.91574	92.42828		8.82	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			9.86164	92.76393		9.74582	93.44887		10.22	0.00	0.00	0	124,449.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	27.91000	0.02791		54.32000	0.05432	27.910	8.96	0.03	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	95.85000	0.09585		165.55000	0.16555	95.850	9.10	0.07	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	588.31000	0.58831		836.08000	0.83608	588.310	9.66	0.30	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	669.21000	0.66921		937.37000	0.93737	669.210	9.73	0.33	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,445.83000	1.44583		1,125.79000	1.12579	1,445.830	10.01	0.53	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,412.91000	1.41291		1,821.53000	1.82153	1,412.910	10.11	0.53	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	1,187.58000	1.18758		911.26000	0.91126	1,187.580	10.11	0.47	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,897.37000	1.89737		2,368.58000	2.36858	1,897.370	10.27	0.63	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	667.15000	0.66715		492.85000	0.49285	667.150	10.38	0.31	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	383.57000	0.38357		275.24000	0.27524	383.570	10.66	0.20	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	291.83000	0.29183		206.98000	0.20698	291.830	10.81	0.16	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	233.48000	0.23348		164.19000	0.16419	233.480	10.94	0.13	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	161.61000	0.16161		112.29000	0.11229	161.610	11.16	0.09	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	80.13000	0.08013		54.67000	0.05467	80.130	11.57	0.05	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	69.03000	0.06903		46.95000	0.04695	69.030	11.66	0.04	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	38.38000	0.03838		25.72000	0.02572	38.380	11.87	0.03	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.05872	89.71479		9.93793	90.40785		10.35	0.00	0.00	0	20,406.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,006.27000	1.00627		1,244.60000	1.24460	1,006.270	9.57	0.31	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,591.22000	2.59122		3,005.02000	3.00502	2,591.220	10.29	0.56	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,958.17000	2.95817		3,400.75000	3.40075	2,958.170	10.39	0.60	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	661.32000	0.66132		545.92000	0.54592	661.320	11.27	0.19	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 Inter
R2032	On 05/05/2022	Bond Future	11.18	Put	507.73000	0.50773	417.03000	0.41703	507.730	11.58	0.15	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.26401	90.75980	10.13753	91.46376		9.87	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	417.32000	0.41732	523.85000	0.52385	417.320	8.91	0.13	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,393.09000	1.39309	1,648.16000	1.64816	1,393.090	9.16	0.33	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	738.87000	0.73887	632.30000	0.63230	738.870	11.10	0.17	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.47049	87.79061	10.33796	88.50581		10.05	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			10.38215	93.29180	10.31242	93.74802		11.42	0.00	0.00	0	108,562.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	139.45000	0.13945	194.00000	0.19400	139.450	10.29	0.09	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	357.62000	0.35762	465.90000	0.46590	357.620	10.57	0.19	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	673.59000	0.67359	838.61000	0.83861	673.590	10.85	0.31	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,021.49000	1.02149	1,233.94000	1.23394	1,021.490	11.09	0.41	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,077.84000	1.07784	1,297.03000	1.29703	1,077.840	11.12	0.42	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	1,594.01000	1.59401	1,383.51000	1.38351	1,594.010	11.22	0.52	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,350.65000	1.35065	1,599.63000	1.59963	1,350.650	11.23	0.48	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	862.33000	0.86233	732.35000	0.73235	862.330	11.56	0.34	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	781.51000	0.78151	661.73000	0.66173	781.510	11.61	0.31	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	292.88000	0.29288	242.85000	0.24285	292.880	12.26	0.14	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	277.64000	0.27764	230.03000	0.23003	277.640	12.30	0.14	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	236.35000	0.23635	195.42000	0.19542	236.350	12.42	0.12	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	148.52000	0.14852	122.22000	0.12222	148.520	12.76	0.08	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	129.29000	0.12929	106.28000	0.10628	129.290	12.85	0.07	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	109.38000	0.10938	89.81000	0.08981	109.380	12.97	0.06	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	38.72000	0.03872	31.57000	0.03157	38.720	13.48	0.02	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	23.70000	0.02370	19.28000	0.01928	23.700	13.67	0.01	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.57308	89.91721	10.50055	90.37889		11.63	0.00	0.00	0	8,926.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	3,006.02000	3.00602	3,285.82000	3.28582	3,006.020	11.60	0.57	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	1,832.66000	1.83266	1,667.85000	1.66785	1,832.660	11.71	0.39	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	181.08000	0.18108	161.36000	0.16136	181.080	14.66	0.05	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			10.77375	90.96232	10.69785	91.43190		11.05	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	509.07000	0.50907	584.30000	0.58430	509.070	9.94	0.14	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	852.45000	0.85245	964.01000	0.96401	852.450	9.95	0.22	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,351.39000	2.35139	2,569.30000	2.56930	2,351.390	10.60	0.44	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	3,505.74000	3.50574	3,271.20000	3.27120	3,505.740	10.72	0.53	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,187.62000	2.18762	2,023.04000	2.02304	2,187.620	11.17	0.38	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	801.72000	0.80172	733.59000	0.73359	801.720	12.59	0.16	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.97495	87.66576	10.89549	88.14378		11.28	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			10.58691	84.67528	10.52227	85.10120		12.60	0.00	0.00	0	119,325.0	
R2037	On 05/05/2022	Bond Future			10.77617	85.67725	10.70899	86.10824		12.25	0.00	0.00	0	11,855.0	
R2037	On 04/08/2022	Bond Future			10.97679	82.41893	10.90650	82.85733		12.26	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
R2037	On 04/08/2022	Bond Future	10.10	Call	963.48000		0.96348		1,076.39000	1.07639	963.480	11.19	0.24	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,400.46000		3.40046		3,190.88000	3.19088	3,400.460	12.16	0.51	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	3,962.85000		3.96285		4,232.97000	4.23297	3,962.850	12.47	0.59	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,073.38000		2.07338		1,930.13000	1.93013	2,073.380	12.74	0.35	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	1,271.31000		1.27131		1,177.93000	1.17793	1,271.310	13.61	0.23	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.16619		83.49206		11.09275	83.93837		11.92	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			10.71941		86.60811		10.65473	87.06621		13.15	0.00	0.00	0	89,889.0
R2040	On 03/02/2022	Bond Future	10.60	Call	1,171.33000		1.17133		1,393.21000	1.39321	1,171.330	12.93	0.42	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.90344		87.63307		10.83623	88.09656		12.77	0.00	0.00	0	8,568.0
R2040	On 05/05/2022	Bond Future	9.82	Call	310.93000		0.31093		369.82000	0.36982	310.930	11.35	0.11	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,623.76000		1.62376		1,813.39000	1.81339	1,623.760	12.21	0.38	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	193.57000		0.19357		174.44000	0.17444	193.570	16.47	0.05	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.09825		84.14677		11.02795	84.61810		12.80	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	405.26000		0.40526		464.89000	0.46489	405.260	11.58	0.11	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,084.40000		2.08440		2,279.51000	2.27951	2,084.400	12.18	0.39	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	1,118.72000		1.11872		1,033.20000	1.03320	1,118.720	14.30	0.20	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.28173		85.24296		11.20831	85.72267		12.43	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			10.75977		83.37643		10.69503	83.84423		13.78	0.00	0.00	0	59,672.0
R2044	On 05/05/2022	Bond Future			10.93451		84.36303		10.86723	84.83651		13.38	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.11912		80.96379		11.04879	81.44506		13.41	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.29258		82.01871		11.21918	82.50836		13.03	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			10.70810		86.80126		10.64329	87.28504		13.50	0.00	0.00	0	192,246.0
R2048	On 03/02/2022	Bond Future	10.20	Call	319.72000		0.31972		417.95000	0.41795	319.720	12.65	0.16	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	473.47000		0.47347		602.84000	0.60284	473.470	12.79	0.22	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	677.03000		0.67703		841.14000	0.84114	677.030	12.97	0.28	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	2,436.70000		2.43670		2,774.69000	2.77469	2,436.700	13.75	0.64	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,924.27000		2.92427		3,289.65000	3.28965	2,924.270	13.92	0.70	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			10.87200		83.41299		10.80468	83.90254		13.81	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.04300		84.38138		10.97270	84.87888		13.14	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.21286		81.06363		11.13943	81.56977		13.45	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			10.33875		72.19354		10.27405	72.56509		12.73	0.00	0.00	0	20,306.0
R209	On 05/05/2022	Bond Future			10.50998		69.90624		10.44291	70.28225		12.94	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	512.72000		0.51272		596.18000	0.59618	512.720	11.39	0.20	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,575.84000		1.57584		1,442.15000	1.44215	1,575.840	12.94	0.39	0.00	0	12,050.0

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
R209	On 05/05/2022	Bond Future	12.00	Put	301.05000		0.30105		270.62000	0.27062	301.050	15.15	0.10	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.68624		70.71901		10.61639	71.10128		12.34	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			10.86150		68.49660		10.78868	68.88572		12.56	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			212.98634		212.98634		212.98482	212.98482			0.00	0.00	0	1,449.0
R210	On 05/05/2022	Bond Future			212.69682		212.69682		212.69558	212.69558			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.34287		215.34287		215.34670	215.34670			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.14892		215.14892		215.15916	215.15916			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			9.67821		87.19129		9.56234	87.80995		10.02	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	19.37000		0.01937		37.83000	0.03783	19.370	8.96	0.02	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	47.27000		0.04727		85.35000	0.08535	47.270	8.98	0.04	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	240.72000		0.24072		369.15000	0.36915	240.720	9.35	0.16	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	313.46000		0.31346		467.73000	0.46773	313.460	9.42	0.20	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,474.20000		1.47420		1,164.98000	1.16498	1,474.200	9.86	0.56	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,004.00000		1.00400		771.43000	0.77143	1,004.000	10.03	0.44	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	564.47000		0.56447		418.34000	0.41834	564.470	10.27	0.29	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	384.97000		0.38497		279.97000	0.27997	384.970	10.48	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	365.25000		0.36525		265.00000	0.26500	365.250	10.51	0.20	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	294.91000		0.29491		211.99000	0.21199	294.910	10.62	0.17	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	111.40000		0.11140		77.57000	0.07757	111.400	11.17	0.07	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	90.93000		0.09093		62.98000	0.06298	90.930	11.28	0.06	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.87178		84.69058		9.75094	85.31659		10.08	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.07672		85.67795		9.95006	86.31392		9.64	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.28470		83.25574		10.15189	83.90186		9.76	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			10.70868		68.96504		10.64398	69.34629		13.65	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			10.87382		66.50105		10.80677	66.88689		13.93	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.04584		67.27308		10.97599	67.66526		13.27	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.21679		64.86817		11.14402	65.26715		13.58	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		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 :											4,652,757,932.88	77	1 203 999.0
Grand Total:											4,652,757,932.88	77	1 203 999.0