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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2021

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 04/11/2021	Index Future		794.10800	794.10800		791.57800	791.57800			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		803.04600	803.04600		800.45300	800.45300			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		812.52200	812.52200		809.83800	809.83800			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		822.43800	822.43800		819.56400	819.56400			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		906.80200	906.80200		900.60400	900.60400			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		917.00800	917.00800		910.70100	910.70100			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		927.82800	927.82800		921.37900	921.37900			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		939.15200	939.15200		932.44500	932.44500			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		803.61800	803.61800		798.48300	798.48300			0.00	0.00	0	115.00
ALBI	On 03/02/2022	Index Future		812.66300	812.66300		807.43600	807.43600			0.00	0.00	0	136.00
ALBI	On 05/05/2022	Index Future		822.25200	822.25200		816.90200	816.90200			0.00	0.00	0	29.00

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ALBI	On 04/08/2022	Index Future	832.28700	832.28700		826.71400	826.71400			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 04/11/2021	Bond Future	11.38366	76.19059		11.47699	75.70184			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.63028	77.06796		11.72833	76.57019			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.87645	74.21924		11.97989	73.70978			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.13131	75.10535		12.24242	74.57472			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 04/11/2021	Bond Future	11.83907	74.81861		11.94728	74.17334			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.06253	75.68022		12.17602	75.02417			0.00	0.00	0	3,587.00
ES42	On 05/05/2022	Bond Future	12.29349	72.33366		12.41310	71.66412			0.00	0.00	0	1,192.00
ES42	On 04/08/2022	Bond Future	12.52601	73.19604		12.65366	72.50356			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 04/11/2021	GOVI	793.28600	793.28600		788.24200	788.24200			0.00	79,328,600.00	10	50.00
GOVI	On 03/02/2022	GOVI	802.21500	802.21500		797.08000	797.08000			0.00	80,221,500.00	10	942.00
GOVI	On 05/05/2022	GOVI	811.68000	811.68000		806.42500	806.42500			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	821.58700	821.58700		816.11000	816.11000			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.70700	154.70700		154.95401	154.95401			0.00	124,384,428.00	804	1,838.00
I2025	On 03/02/2022	Bond Future	154.90548	154.90548		155.14806	155.14806			0.00	124,544,005.92	804	4,205.00
I2025	On 05/05/2022	Bond Future	156.77201	156.77201		157.00579	157.00579			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.12816	157.12816		157.33318	157.33318			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 04/11/2021	Bond Future	113.99663	113.99663		114.11763	114.11763			0.00	0.00	0	2,232.00
I2029	On 03/02/2022	Bond Future	115.30935	115.30935		115.42659	115.42659			0.00	0.00	0	2,576.00
I2029	On 05/05/2022	Bond Future	115.50014	115.50014		115.60978	115.60978			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.95279	116.95279		117.04104	117.04104			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 04/11/2021	Bond Future	108.23257	108.23257		108.30439	108.30439			0.00	432,930.28	4	2,113.00
I2033	On 03/02/2022	Bond Future	109.47890	109.47890		109.54669	109.54669			0.00	437,915.60	4	7,143.00

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 05/05/2022	Bond Future	109.51904	109.51904		109.57922	109.57922			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.89651	110.89651		110.93584	110.93584			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 04/11/2021	Bond Future	121.56436	121.56436		121.68130	121.68130			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	121.18326	121.18326		121.29590	121.29590			0.00	0.00	0	4,177.00
I2038	On 05/05/2022	Bond Future	122.64356	122.64356		122.74833	122.74833			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.36864	122.36864		122.44966	122.44966			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 04/11/2021	Bond Future	109.40505	109.40505		109.00060	109.00060			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	110.66490	110.66490		110.25076	110.25076			0.00	0.00	0	13,054.00
I2046	On 05/05/2022	Bond Future	110.11503	110.11503		109.68731	109.68731			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	111.50007	111.50007		111.04539	111.04539			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 04/11/2021	Bond Future	111.97576	111.97576		112.14553	112.14553			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future	111.28451	111.28451		111.45111	111.45111			0.00	0.00	0	7,284.00
I2050	On 05/05/2022	Bond Future	112.62548	112.62548		112.78581	112.78581			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.02432	112.02432		112.16366	112.16366			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 04/11/2021	Index Future	297.09500	297.09500		297.39600	297.39600			0.00	0.00	0	31.00
IGOV	On 03/02/2022	Index Future	300.51200	300.51200		300.80500	300.80500			0.00	0.00	0	485.00
IGOV	On 05/05/2022	Index Future	304.13100	304.13100		304.40400	304.40400			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.91500	307.91500		308.13200	308.13200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.68500	96.31500		3.68500	96.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.75000	96.25000		3.75000	96.25000			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.06500	95.93500		4.06500	95.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.16000	95.84000		4.14000	95.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.48000	95.52000		4.47000	95.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.61500	95.38500		4.58500	95.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.22000	94.78000		5.19000	94.81000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.46500	94.53500		5.40500	94.59500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.09000	93.91000		6.07000	93.93000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.29000	93.71000		6.25000	93.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.68500	93.31500		6.68500	93.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.93500	93.06500		6.91000	93.09000			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future	7.95535	114.55108		8.03867	114.18480		5.19	0.00	264,383,892.64	2,308	41,991.00
R186	On 04/11/2021	Bond Future	7.77	Put	1,006.62000	1.00662	1,305.66000	1.30566	1,006.620	5.12	0.75	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	2.09000	0.00209	5.94000	0.00594	2.090	5.76	0.00	0	15,177.00

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 03/02/2022	Bond Future			8.17834	110.56027		8.26850	110.18478		5.51	0.00	196,355,039.52	1,776	39,639.00
R186	On 05/05/2022	Bond Future			8.41333	111.86619		8.51198	111.47794		5.24	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	82.25000	0.08225		65.68000	0.06568	82.250	4.88	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	246.17000	0.24617		202.11000	0.20211	246.170	4.74	0.13	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	353.64000	0.35364		293.46000	0.29346	353.640	4.69	0.17	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	789.07000	0.78907		679.16000	0.67916	789.070	4.94	0.31	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,325.18000	1.32518	1,495.97000	1.49597	1,325.180		5.30	0.41	0.00	0	4,035.00
R186	On 04/08/2022	Bond Future			8.66529	107.91249		8.77716	107.49725		5.22	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	152.79000	0.15279		124.22000	0.12422	152.790	4.62	0.08	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	813.49000	0.81349		702.05000	0.70205	813.490	4.77	0.29	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	742.72000	0.74272		843.26000	0.84326	742.720	5.85	0.22	0.00	0	3,600.00
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 04/11/2021	Bond Future			327.57547	327.57547		328.01576	328.01576			0.00	31,447,245.12	96	1,189.00
R197	On 03/02/2022	Bond Future			323.11163	323.11163		323.54219	323.54219			0.00	31,018,716.48	96	1,048.00
R197	On 05/05/2022	Bond Future			327.00512	327.00512		327.41637	327.41637			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.73972	322.73972		323.08913	323.08913			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 04/11/2021	Bond Future			241.19445	241.19445		242.16355	242.16355			0.00	0.00	0	4,415.00
R202	On 03/02/2022	Bond Future			239.59745	239.59745		240.56667	240.56667			0.00	0.00	0	7,889.00
R202	On 05/05/2022	Bond Future			242.48444	242.48444		243.44714	243.44714			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			241.08393	241.08393		242.00938	242.00938			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/11/2021	Bond Future			5.44227	104.35938		5.47524	104.31744		1.14	0.00	15,653,907.00	150	6,829.00
R2023	On 03/02/2022	Bond Future			5.67778	105.53525		5.72369	105.48812		1.11	0.00	15,830,287.50	150	11,369.00
R2023	On 05/05/2022	Bond Future			5.96114	102.87121		6.03159	102.81573		0.91	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.42373	104.10529		6.56480	104.02794		0.64	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 04/11/2021	Bond Future			9.40736	94.23598		9.51552	93.65965		8.65	0.00	1,120,183,094.26	11,887	90,639.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.02000	0.00002		0.01000	0.00001	0.020	7.92	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	7.09000	0.00709		3.07000	0.00307	7.090	8.02	0.01	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	8.66000	0.00866		3.80000	0.00380	8.660	8.02	0.02	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	11.59000	0.01159		5.18000	0.00518	11.590	8.03	0.02	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	246.49000	0.24649		142.77000	0.14277	246.490	8.34	0.25	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,171.68000	1.17168	1,617.50000	1.61750	1,171.680		8.40	0.69	0.00	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	835.10000	0.83510	1,218.93000	1.21893	835.100		8.50	0.57	0.00	0	9,100.00

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R2030	On 04/11/2021	Bond Future	9.40	Call	653.61000	0.65361		427.01000	0.42701	653.610	8.55	0.49	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	2,646.65000	2.64665		2,138.53000	2.13853	2,646.650	9.18	0.93	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	0.00000	0.00000		0.01000	0.00001	0.000	10.81	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	0.00000	0.00000		0.00000	0.00000	0.000	10.98	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future			9.61942	91.29383		9.73353	90.70679		8.92	0.00	1,025,503,592.39	11,233	74,329.00
R2030	On 03/02/2022	Bond Future	8.39	Call	102.99000	0.10299		74.31000	0.07431	102.990	8.22	0.06	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	353.24000	0.35324		269.30000	0.26930	353.240	8.19	0.17	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,506.05000	2.50605		2,892.06000	2.89206	2,506.050	8.62	0.62	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,689.93000	1.68993		1,419.97000	1.41997	1,689.930	8.82	0.50	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,373.76000	1.37376		1,641.59000	1.64159	1,373.760	8.94	0.42	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	246.03000	0.24603		316.26000	0.31626	246.030	10.19	0.10	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.83890	92.37255		9.95990	91.77168		8.42	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	50.32000	0.05032		37.66000	0.03766	50.320	7.92	0.03	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	130.72000	0.13072		100.80000	0.10080	130.720	7.89	0.06	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	253.93000	0.25393		200.14000	0.20014	253.930	7.83	0.10	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	470.57000	0.47057		379.30000	0.37930	470.570	7.77	0.17	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	538.90000	0.53890		436.66000	0.43666	538.900	7.75	0.19	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,656.67000	3.65667		4,071.79000	4.07179	3,656.670	7.99	0.66	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,004.75000	2.00475		2,292.91000	2.29291	2,004.750	8.39	0.45	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,518.95000	1.51895		1,756.92000	1.75692	1,518.950	8.56	0.37	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	599.47000	0.59947		712.87000	0.71287	599.470	9.45	0.17	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.07282	89.45976		10.20380	88.83301		8.43	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	238.84000	0.23884		190.92000	0.19092	238.840	7.76	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	762.42000	0.76242		635.61000	0.63561	762.420	7.77	0.22	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,215.39000	1.21539		1,395.85000	1.39585	1,215.390	9.02	0.27	0.00	0	800.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/11/2021	Bond Future			9.99665	89.75835		10.11478	89.06639		9.78	0.00	24,593,787.90	274	91,416.00
R2032	On 04/11/2021	Bond Future	9.33	Call	4.57000	0.00457		1.62000	0.00162	4.570	8.77	0.01	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	300.17000	0.30017		159.66000	0.15966	300.170	9.07	0.29	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.37	0.00	0.00	0	700.00
R2032	On 03/02/2022	Bond Future			10.20568	90.76975		10.32962	90.06588		9.72	0.00	24,870,911.50	274	102,038.00
R2032	On 03/02/2022	Bond Future	8.91	Call	65.45000	0.06545		43.59000	0.04359	65.450	8.58	0.04	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	132.80000	0.13280		91.22000	0.09122	132.800	8.48	0.07	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	440.31000	0.44031		323.01000	0.32301	440.310	8.45	0.20	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	453.66000	0.45366		333.58000	0.33358	453.660	8.46	0.20	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	509.37000	0.50937		377.91000	0.37791	509.370	8.52	0.22	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	3,716.59000	3.71659		4,274.13000	4.27413	3,716.590	8.60	0.76	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,134.57000	3.13457		3,647.30000	3.64730	3,134.570	8.82	0.69	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,027.02000	1.02702		805.23000	0.80523	1,027.020	8.96	0.35	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	2,795.87000	2.79587		3,277.95000	3.27795	2,795.870	8.96	0.65	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,023.33000	2.02333		2,420.98000	2.42098	2,023.330	9.31	0.52	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,486.70000	1.48670		1,812.12000	1.81212	1,486.700	9.57	0.42	0.00	0	400.00

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 03/02/2022	Bond Future	10.45	Put	1,271.14000	1.27114	1,563.78000	1.56378	1,271.140	9.67	0.37	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,117.85000	1.11785	1,385.36000	1.38536	1,117.850	9.75	0.34	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	917.59000	0.91759	1,149.64000	1.14964	917.590	9.88	0.29	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	902.31000	0.90231	1,131.52000	1.13152	902.310	9.89	0.29	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	606.43000	0.60643	775.33000	0.77533	606.430	10.20	0.21	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	558.37000	0.55837	716.47000	0.71647	558.370	10.28	0.19	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	416.31000	0.41631	540.49000	0.54049	416.310	10.57	0.15	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.41797	87.69531	10.54855	86.97649		9.57	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	611.15000	0.61115	480.36000	0.48036	611.150	8.47	0.20	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,730.88000	1.73088	1,449.58000	1.44958	1,730.880	9.00	0.42	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,023.38000	2.02338	1,711.91000	1.71191	2,023.380	9.13	0.47	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,245.75000	1.24575	1,481.36000	1.48136	1,245.750	9.77	0.30	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	984.71000	0.98471	1,180.69000	1.18069	984.710	10.01	0.25	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.63676	88.72800	10.77645	87.98272		9.31	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	268.53000	0.26853	209.42000	0.20942	268.530	8.38	0.09	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	911.24000	0.91124	748.19000	0.74819	911.240	8.47	0.24	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,233.50000	1.23350	1,433.61000	1.43361	1,233.500	10.15	0.25	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future			10.46636	90.39701	10.56430	89.76229		10.79	0.00	256,094,729.33	2,833	42,875.00
R2035	On 04/11/2021	Bond Future	10.11	Call	94.47000	0.09447	50.70000	0.05070	94.470	9.84	0.11	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	101.76000	0.10176	54.93000	0.05493	101.760	9.84	0.11	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	215.91000	0.21591	124.37000	0.12437	215.910	9.87	0.21	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	260.67000	0.26067	153.00000	0.15300	260.670	9.90	0.24	0.00	0	150.00
R2035	On 04/11/2021	Bond Future	10.60	Put	433.55000	0.43355	703.63000	0.70363	433.550	10.54	0.33	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	1,387.04000	1.38704	1,006.90000	1.00690	1,387.040	10.57	0.70	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	28.33000	0.02833	65.82000	0.06582	28.330	11.45	0.03	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	13.13000	0.01313	33.22000	0.03322	13.130	11.75	0.02	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	0.24000	0.00024	0.90000	0.00090	0.240	12.87	0.00	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.99	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.67436	91.41559	10.77705	90.76966		10.76	0.00	225,156,598.17	2,463	85,426.00
R2035	On 03/02/2022	Bond Future	9.70	Call	198.91000	0.19891	148.61000	0.14861	198.910	9.41	0.09	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	358.49000	0.35849	274.25000	0.27425	358.490	9.31	0.15	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	587.23000	0.58723	461.47000	0.46147	587.230	9.43	0.22	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	847.86000	0.84786	681.89000	0.68189	847.860	9.66	0.29	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	890.18000	0.89018	718.14000	0.71814	890.180	9.70	0.30	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,223.66000	3.22366	3,672.74000	3.67274	3,223.660	9.83	0.66	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	1,096.36000	1.09636	896.34000	0.89634	1,096.360	9.85	0.35	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,241.29000	2.24129	2,603.33000	2.60333	2,241.290	10.26	0.52	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,118.07000	2.11807	2,467.25000	2.46725	2,118.070	10.32	0.50	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,183.21000	1.18321	1,418.31000	1.41831	1,183.210	10.80	0.33	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,145.52000	1.14552	1,375.20000	1.37520	1,145.520	10.82	0.32	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,038.59000	1.03859	1,252.43000	1.25243	1,038.590	10.89	0.30	0.00	0	200.00

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
R2035	On 03/02/2022	Bond Future	11.28	Put	783.55000	0.78355		956.50000	0.95650	783.550	11.11	0.24	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	722.54000	0.72254		884.79000	0.88479	722.540	11.19	0.22	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	655.35000	0.65535		805.47000	0.80547	655.350	11.29	0.20	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	380.78000	0.38078		476.38000	0.47638	380.780	11.91	0.13	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	300.86000	0.30086		378.89000	0.37889	300.860	12.19	0.10	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.87735	88.01733		10.98535	87.35705		10.65	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.08867	89.05182		11.20421	88.36590		10.34	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	612.00000	0.61200		511.11000	0.51111	612.000	9.36	0.16	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	4,704.32000	4.70432		5,145.52000	5.14552	4,704.320	9.81	0.62	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,111.13000	3.11113		3,450.45000	3.45045	3,111.130	10.24	0.47	0.00	0	100.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			10.65935	86.21544		10.74709	85.64394		11.26	0.00	41,383,411.20	480	71,143.00
R2037	On 04/11/2021	Bond Future	11.49	Call	5,194.22000	5.19422		4,635.00000	4.63500	5,194.220	12.97	0.99	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.01000	0.00001		0.07000	0.00007	0.010	14.28	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			10.85649	82.93267		10.94837	82.35093		11.83	0.00	38,149,028.20	460	96,881.00
R2037	On 05/05/2022	Bond Future			11.05666	83.91276		11.15326	83.31788		11.16	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.26696	80.64505		11.37043	80.02622		11.43	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	692.96000	0.69296		591.65000	0.59165	692.960	10.36	0.18	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,401.48000	4.40148		4,783.48000	4.78348	4,401.480	10.85	0.59	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,796.13000	2.79613		3,080.32000	3.08032	2,796.130	11.36	0.44	0.00	0	50.00
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 04/11/2021	Bond Future			10.77324	88.41264		10.87100	87.72948		11.70	0.00	1,329,991,343.52	15,043	38,898.00
R2040	On 03/02/2022	Bond Future			10.96476	84.90441		11.06706	84.20961		12.31	0.00	1,277,217,039.63	15,043	69,499.00
R2040	On 05/05/2022	Bond Future			11.15873	85.90788		11.26614	85.19840		11.60	0.00	0.00	0	8,550.00
R2040	On 05/05/2022	Bond Future	9.82	Call	254.79000	0.25479		201.20000	0.20120	254.790	10.39	0.09	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,205.55000	1.20555		1,015.53000	1.01553	1,205.550	10.75	0.29	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	408.97000	0.40897		481.91000	0.48191	408.970	14.72	0.09	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.36227	82.41303		11.47688	81.67790		11.89	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 04/11/2021	Bond Future			10.77614	85.39527		10.88387	84.62655		12.19	0.00	289,489,965.30	3,390	22,199.00
R2044	On 03/02/2022	Bond Future			10.95693	81.97821		11.06956	81.19695		12.83	0.00	278,725,914.00	3,400	46,008.00
R2044	On 05/05/2022	Bond Future			11.13963	82.94704		11.25769	82.15043		12.09	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.33092	79.54272		11.45648	78.71988		12.39	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 04/11/2021	Bond Future			10.73037	84.38940		10.83808	83.59788		12.54	0.00	79,747,983.00	945	93,280.00
R2048	On 04/11/2021	Bond Future	10.20	Call	22.50000	0.02250		9.80000	0.00980	22.500	11.81	0.03	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	1,137.42000	1.13742		746.52000	0.74652	1,137.420	12.19	0.60	0.00	0	1,050.00
R2048	On 03/02/2022	Bond Future			10.90789	85.34025		11.02056	84.53602		12.51	0.00	80,646,536.25	945	176,300.00

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
R2048	On 03/02/2022	Bond Future	10.00	Call	229.05000	0.22905		163.99000	0.16399	229.050	11.03	0.10	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	450.66000	0.45066		336.58000	0.33658	450.660	11.33	0.17	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	793.10000	0.79310		614.60000	0.61460	793.100	11.62	0.25	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,570.27000	1.57027		1,275.29000	1.27529	1,570.270	12.10	0.41	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	2,253.74000	2.25374		1,877.12000	1.87712	2,253.740	12.38	0.51	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,640.95000	2.64095		2,224.38000	2.22438	2,640.950	12.51	0.56	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			11.07982	81.93332		11.19789	81.11339		12.44	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.25753	82.89568		11.38291	82.04945		12.07	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 04/11/2021	Bond Future			10.42105	69.92627		10.51358	69.40248		11.94	0.00	811,983,847.24	11,612	13,159.00
R209	On 04/11/2021	Bond Future	9.50	Call	0.16000	0.00016		0.07000	0.00007	0.160	10.80	0.00	0.00	0	1,445.00
R209	On 04/11/2021	Bond Future	10.00	Put	2,503.39000	2.50339		3,005.22000	3.00522	2,503.390	10.95	0.93	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	1,277.69000	1.27769		1,692.39000	1.69239	1,277.690	11.48	0.72	0.00	0	4,250.00
R209	On 04/11/2021	Bond Future	10.50	Put	494.27000	0.49427		752.74000	0.75274	494.270	11.94	0.39	0.00	0	150.00
R209	On 04/11/2021	Bond Future	12.00	Put	0.02000	0.00002		0.07000	0.00007	0.020	14.98	0.00	0.00	0	4,000.00
R209	On 03/02/2022	Bond Future			10.60125	70.71416		10.69777	70.18131		11.96	0.00	826,860,672.88	11,693	18,089.00
R209	On 05/05/2022	Bond Future			10.78239	68.40807		10.88348	67.86375		11.82	0.00	0.00	0	3,326.00
R209	On 05/05/2022	Bond Future	9.75	Call	395.35000	0.39535		322.99000	0.32299	395.350	10.49	0.15	0.00	0	5,750.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,412.80000	2.41280		2,698.23000	2.69823	2,412.800	11.55	0.50	0.00	0	6,500.00
R209	On 05/05/2022	Bond Future	12.00	Put	583.15000	0.58315		678.65000	0.67865	583.150	13.41	0.16	0.00	0	6,500.00
R209	On 04/08/2022	Bond Future			10.96695	69.21244		11.07447	68.64774		11.51	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 04/11/2021	Bond Future			212.21081	212.21081		212.27295	212.27295			0.00	0.00	0	1,253.00
R210	On 03/02/2022	Bond Future			214.65466	214.65466		214.70788	214.70788			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.38598	214.38598		214.42305	214.42305			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			217.08249	217.08249		217.07769	217.07769			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 04/11/2021	Bond Future			175.66014	175.66014		175.69740	175.69740			0.00	0.00	0	3,105.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/11/2021	Bond Future			9.74674	84.77557		9.85985	84.17182		9.51	0.00	5,510,412.05	65	7,073.00
R213	On 03/02/2022	Bond Future			9.95616	85.73078		10.07498	85.11641		9.45	0.00	5,572,500.70	65	16,438.00
R213	On 03/02/2022	Bond Future	8.63	Call	64.24000	0.06424		44.23000	0.04423	64.240	8.53	0.04	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	107.29000	0.10729		75.41000	0.07541	107.290	8.47	0.06	0.00	0	102.00

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
R213	On 03/02/2022	Bond Future	9.15	Call	278.53000	0.27853	204.42000	0.20442	278.530	8.35	0.14	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	331.53000	0.33153	245.44000	0.24544	331.530	8.33	0.17	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,814.20000	2.81420	3,253.02000	3.25302	2,814.200	8.72	0.68	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,229.43000	2.22943	2,615.22000	2.61522	2,229.430	8.94	0.59	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,595.49000	1.59549	1,909.03000	1.90903	1,595.490	9.23	0.47	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,269.62000	1.26962	1,539.55000	1.53955	1,269.620	9.36	0.40	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,230.54000	1.23054	1,494.80000	1.49480	1,230.540	9.38	0.39	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,083.40000	1.08340	1,325.52000	1.32552	1,083.400	9.45	0.35	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	606.18000	0.60618	764.03000	0.76403	606.180	9.81	0.22	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	539.04000	0.53904	683.00000	0.68300	539.040	9.90	0.20	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.16201	83.21134	10.28725	82.58344		9.26	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.37753	84.19229	10.51185	83.53998		9.01	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 04/11/2021	Bond Future			10.76079	66.87502	10.86846	66.25176		12.74	0.00	538,277,035.98	8,049	4,541.00
R214	On 03/02/2022	Bond Future			10.94018	67.62853	11.05251	66.99524		12.73	0.00	544,342,037.97	8,049	18,688.00
R214	On 05/05/2022	Bond Future			11.11400	65.14762	11.23141	64.50196		12.63	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.29338	65.91267	11.41775	65.24609		12.29	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
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 :												9,788,338,909.53	114,415	1 668 994,00
Grand Total:												9,788,338,909.53	114,415	1 668 994,00