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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 03/02/2022	Index Future		801.55200	801.55200		805.72600	805.72600			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		811.12300	811.12300		815.35100	815.35100			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		820.71700	820.71700		824.99400	824.99400			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		830.99400	830.99400		835.32700	835.32700			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		924.18700	924.18700		929.59900	929.59900			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		935.22300	935.22300		940.70300	940.70300			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		946.28500	946.28500		951.83000	951.83000			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		958.13400	958.13400		963.75100	963.75100			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		820.41800	820.41800		825.20700	825.20700			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		830.21500	830.21500		835.06500	835.06500			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		840.03500	840.03500		844.94200	844.94200			0.00	0.00	0	0.00

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ALBI	On 03/11/2022	Index Future	850.55400	850.55400		855.52400	855.52400			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	11.35226	78.50512		11.29248	78.81919			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.58446	75.68440		11.52197	76.00323			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.83251	76.55963		11.76729	76.88243			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.08052	73.79797		12.01239	74.12521			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	11.87891	76.76282		11.79249	77.28157			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.09988	73.43989		12.00952	73.96590			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.32907	74.28706		12.23475	74.81954			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.55916	71.01722		12.46058	71.55681			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	809.56800	809.56800		814.31800	814.31800			0.00	24,287,040.00	3	983.00
GOVI	On 05/05/2022	GOVI	819.23500	819.23500		824.04600	824.04600			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	828.92500	828.92500		833.79200	833.79200			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	839.30500	839.30500		844.23500	844.23500			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.81150	154.81150		154.72308	154.72308			0.00	40,096,178.50	259	5,316.00
I2025	On 05/05/2022	Bond Future	156.69844	156.69844		156.61079	156.61079			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.99806	156.99806		156.90929	156.90929			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.98110	158.98110		158.89197	158.89197			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	114.42680	114.42680		113.92693	113.92693			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	114.62421	114.62421		114.11946	114.11946			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.02205	116.02205		115.51127	115.51127			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.26455	116.26455		115.74771	115.74771			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	109.48528	109.48528		109.22967	109.22967			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	109.54133	109.54133		109.28383	109.28383			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	110.87716	110.87716		110.61655	110.61655			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	110.97394	110.97394		110.71046	110.71046			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	121.88664	121.88664		121.44314	121.44314			0.00	78,494,996.16	644	6,276.00
I2038	On 05/05/2022	Bond Future	123.37247	123.37247		122.92506	122.92506			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	123.06436	123.06436		122.61127	122.61127			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	124.61901	124.61901		124.16092	124.16092			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	109.01662	109.01662		108.97369	108.97369			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	108.46429	108.46429		108.42199	108.42199			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	109.78697	109.78697		109.74435	109.74435			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	109.25239	109.25239		109.20964	109.20964			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	113.44723	113.44723		111.81848	111.81848			0.00	2,268,944.60	20	8,495.00
I2050	On 05/05/2022	Bond Future	114.83004	114.83004		113.18260	113.18260			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	114.21740	114.21740		112.55005	112.55005			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	115.66045	115.66045		113.97249	113.97249			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	300.60100	300.60100		299.72200	299.72200			0.00	3,006,010.00	1	479.00
IGOV	On 05/05/2022	Index Future	304.26400	304.26400		303.37600	303.37600			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.93500	307.93500		307.03600	307.03600			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.86200	311.86200		310.95300	310.95300			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.69500	96.30500		3.69500	96.30500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.96500	96.03500		3.96500	96.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.02000	95.98000		4.02000	95.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.33000	95.67000		4.33000	95.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.37500	95.62500		4.37500	95.62500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.67000	95.33000		4.67000	95.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.98000	95.02000		4.98000	95.02000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.33500	94.66500		5.33500	94.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.82500	94.17500		5.82500	94.17500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.52500	93.47500		6.52500	93.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.80500	93.19500		6.80500	93.19500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future	8.22538	110.36416		8.08407	110.95461		5.73	0.00	6,401,121.28	58	57,050.00
R186	On 05/05/2022	Bond Future	8.45986	111.68285		8.30824	112.28172		5.47	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	67.45000	0.06745	126.96000	0.12696	67.450	5.09	0.04	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	212.22000	0.21222		351.02000	0.35102	212.220	4.95	0.12	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	344.62000	0.34462		489.20000	0.48920	344.620	5.08	0.17	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	755.20000	0.75520		931.52000	0.93152	755.200	5.32	0.30	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,129.29000	1.12929		1,387.45000	1.38745	1,129.290	5.43	0.39	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,498.70000	1.49870		1,820.63000	1.82063	1,498.700	5.51	0.47	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,408.40000	1.40840		1,192.94000	1.19294	1,408.400	5.64	0.43	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	1,005.69000	1.00569		826.25000	0.82625	1,005.690	5.83	0.33	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	762.23000	0.76223		612.29000	0.61229	762.230	5.98	0.26	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.72686	107.68370		8.56393	108.29047		5.83	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	186.19000	0.18619		223.01000	0.22301	186.190	5.18	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	937.86000	0.93786		1,012.66000	1.01266	937.860	5.56	0.30	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	949.59000	0.94959		728.26000	0.72826	949.590	6.62	0.25	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.99751	109.07173		8.82200	109.68597		5.44	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			322.44558	322.44558		322.51832	322.51832			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			326.37545	326.37545		326.45294	326.45294			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.99573	321.99573		322.07365	322.07365			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.06411	326.06411		326.14466	326.14466			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			239.16569	239.16569		238.26409	238.26409			0.00	52,855,617.49	221	8,050.00
R202	On 05/05/2022	Bond Future			242.08061	242.08061		241.17064	241.17064			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			240.59227	240.59227		239.67116	239.67116			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			243.63141	243.63141		242.69993	242.69993			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 03/02/2022	Bond Future			5.56290	105.65335		5.51463	105.70303		1.20	0.00	0.00	0	13,436.00
R2023	On 05/05/2022	Bond Future			5.79154	103.00495		5.72630	103.05647		1.02	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.24849	104.20152		6.15257	104.25427		0.80	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.23594	101.61872		7.06090	101.67214		0.87	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			9.55858	91.60881		9.45585	92.14383		9.20	0.00	4,580,440.50	50	84,373.00
R2030	On 03/02/2022	Bond Future	8.39	Call	80.82000	0.08082		141.61000	0.14161	80.820	8.43	0.05	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	349.90000	0.34990		473.31000	0.47331	349.900	8.68	0.17	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	664.38000	0.66438		851.71000	0.85171	664.380	8.90	0.28	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,217.49000	2.21749		1,942.22000	1.94222	2,217.490	9.10	0.60	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,744.14000	1.74414		2,074.96000	2.07496	1,744.140	9.28	0.53	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	1,145.59000	1.14559		980.53000	0.98053	1,145.590	9.43	0.38	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.90	Put	939.97000	0.93997		795.02000	0.79502	939.970	9.57	0.33	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	171.92000	0.17192		139.42000	0.13942	171.920	10.78	0.08	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.77259	92.70403		9.66472	93.24658		8.80	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	57.58000	0.05758		85.67000	0.08567	57.580	8.36	0.03	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	143.27000	0.14327		207.11000	0.20711	143.270	8.27	0.06	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	277.01000	0.27701		383.31000	0.38331	277.010	8.20	0.11	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	520.38000	0.52038		676.74000	0.67674	520.380	8.18	0.19	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	608.05000	0.60805		766.52000	0.76652	608.050	8.24	0.21	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,460.90000	3.46090	3,147.13000	3.14713	3,460.900	8.56	0.64	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	1,867.00000	1.86700	1,674.81000	1.67481	1,867.000	8.93	0.43	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,419.13000	1.41913	1,252.02000	1.25202	1,419.130	9.15	0.35	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	560.53000	0.56053	478.39000	0.47839	560.530	10.12	0.16	0.00	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.01060	89.75947	9.89724	90.30881			9.03	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	312.36000	0.31236	362.70000	0.36270	312.360	8.42	0.10	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	919.77000	0.91977	1,041.82000	1.04182	919.770	8.45	0.25	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,251.92000	1.25192	1,058.73000	1.05873	1,251.920	9.85	0.26	0.00	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.23560	90.92265	10.11660	91.47905			8.55	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			9.98964	92.01498	9.90268	92.52288			10.29	0.00	2,392,389.48	26	109,450.00
R2032	On 03/02/2022	Bond Future	8.91	Call	93.54000	0.09354	151.74000	0.15174	93.540	8.92	0.06	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	216.05000	0.21605	292.28000	0.29228	216.050	9.10	0.11	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	782.80000	0.78280	852.79000	0.85279	782.800	9.76	0.29	0.00	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	801.86000	0.80186	874.20000	0.87420	801.860	9.78	0.30	0.00	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	881.63000	0.88163	963.56000	0.96356	881.630	9.84	0.32	0.00	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	2,873.92000	2.87392	2,460.60000	2.46060	2,873.920	9.91	0.66	0.00	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	2,373.44000	2.37344	2,003.23000	2.00323	2,373.440	10.09	0.58	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,559.59000	1.55959	1,730.80000	1.73080	1,559.590	10.19	0.46	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	2,083.21000	2.08321	1,746.52000	1.74652	2,083.210	10.19	0.54	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	1,437.76000	1.43776	1,185.86000	1.18586	1,437.760	10.44	0.42	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,019.62000	1.01962	821.10000	0.82110	1,019.620	10.70	0.32	0.00	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	863.34000	0.86334	681.94000	0.68194	863.340	10.85	0.28	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	754.83000	0.75483	585.59000	0.58559	754.830	10.97	0.25	0.00	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	616.87000	0.61687	463.16000	0.46316	616.870	11.17	0.21	0.00	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	606.56000	0.60656	454.01000	0.45401	606.560	11.19	0.21	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	401.99000	0.40199	284.31000	0.28431	401.990	11.58	0.15	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	368.64000	0.36864	258.10000	0.25810	368.640	11.67	0.14	0.00	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	266.35000	0.26635	183.79000	0.18379	266.350	11.93	0.10	0.00	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.19033	88.96775	10.09943	89.48281			10.18	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	1,084.78000	1.08478	1,154.07000	1.15407	1,084.780	9.79	0.29	0.00	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,519.18000	2.51918	2,737.37000	2.73737	2,519.180	10.34	0.51	0.00	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,856.18000	2.85618	3,095.11000	3.09511	2,856.180	10.45	0.55	0.00	0.00	0	993.00

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 05/05/2022	Bond Future	10.98	Put	1,105.89000	1.10589		893.45000	0.89345	1,105.890	11.39	0.25	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	893.06000	0.89306		711.17000	0.71117	893.060	11.68	0.21	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.40542	89.98154		10.31048	90.50303		9.88	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	444.28000	0.44428		507.96000	0.50796	444.280	8.98	0.13	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,429.91000	1.42991		1,488.05000	1.48805	1,429.910	9.47	0.32	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,124.10000	1.12410		905.78000	0.90578	1,124.100	11.33	0.22	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.61829	87.00211		10.51908	87.53034		10.05	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			10.40158	93.16527		10.33543	93.59711		11.52	0.00	225,459,953.40	2,420	98,418.00
R2035	On 03/02/2022	Bond Future	9.70	Call	448.26000	0.44826		459.36000	0.45936	448.260	10.75	0.18	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	811.24000	0.81124		833.39000	0.83339	811.240	11.10	0.27	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	1,211.71000	1.21171		1,272.11000	1.27211	1,211.710	11.35	0.36	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	1,588.42000	1.58842		1,689.65000	1.68965	1,588.420	11.51	0.43	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	1,647.32000	1.64732		1,754.38000	1.75438	1,647.320	11.53	0.44	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	2,296.93000	2.29693		1,995.29000	1.99529	2,296.930	11.63	0.52	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	1,927.32000	1.92732		2,060.46000	2.06046	1,927.320	11.64	0.49	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	1,533.36000	1.53336		1,294.02000	1.29402	1,533.360	12.01	0.39	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	1,442.31000	1.44231		1,208.43000	1.20843	1,442.310	12.07	0.37	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	798.28000	0.79828		611.20000	0.61120	798.280	12.78	0.23	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	773.32000	0.77332		589.87000	0.58987	773.320	12.82	0.23	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	703.20000	0.70320		530.26000	0.53026	703.200	12.94	0.21	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	534.98000	0.53498		391.52000	0.39152	534.980	13.26	0.16	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	491.92000	0.49192		358.80000	0.35880	491.920	13.34	0.15	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	444.68000	0.44468		323.17000	0.32317	444.680	13.44	0.14	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	249.11000	0.24911		178.93000	0.17893	249.110	13.98	0.08	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	192.41000	0.19241		136.76000	0.13676	192.410	14.22	0.07	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.59155	89.80019		10.52259	90.23824		11.46	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			10.79657	90.82183		10.72471	91.26531		11.10	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	665.59000	0.66559		711.53000	0.71153	665.590	10.10	0.17	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,074.14000	1.07414		1,128.09000	1.12809	1,074.140	10.24	0.24	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,648.29000	2.64829		2,682.06000	2.68206	2,648.290	10.92	0.44	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,936.48000	3.93648		3,549.09000	3.54909	3,936.480	11.01	0.53	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,589.52000	2.58952		2,279.05000	2.27905	2,589.520	11.45	0.39	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	1,091.43000	1.09143		862.67000	0.86267	1,091.430	12.90	0.19	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.99882	87.52289		10.92393	87.97225		11.37	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			10.60229	84.57440		10.53594	85.01086		12.77	0.00	82,798,337.60	979	111,894.00
R2037	On 05/05/2022	Bond Future			10.79051	85.58568		10.72139	86.02844		12.13	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			10.99507	82.30548		10.92308	82.75361		12.38	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,188.38000	1.18838		1,250.08000	1.25008	1,188.380	11.44	0.26	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	3,766.04000	3.76604		3,380.09000	3.38009	3,766.040	12.29	0.51	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	11.42	Put	2,404.90000	2.40490	2,092.10000	2.09210	2,404.900	12.83	0.37	0.00	0	50.00	
R2037	On 03/11/2022	Bond Future			11.18528	83.37664	11.11040	83.83078		12.08	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			10.76383	86.29569	10.68178	86.87417		13.37	0.00	3,451,827.60	40	76,931.00	
R2040	On 05/05/2022	Bond Future			10.94805	87.32759	10.86263	87.91403		12.70	0.00	0.00	0	8,498.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	461.02000	0.46102	554.89000	0.55489	461.020	11.46	0.14	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,927.43000	1.92743	2,014.96000	2.01496	1,927.430	12.51	0.38	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	358.50000	0.35850	288.68000	0.28868	358.500	16.35	0.08	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.14791	83.81631	11.05892	84.40995		12.98	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	543.33000	0.54333	595.92000	0.59592	543.330	11.88	0.13	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,363.98000	2.36398	2,403.15000	2.40315	2,363.980	12.69	0.39	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,546.58000	1.54658	1,202.46000	1.20246	1,546.580	14.85	0.23	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.33340	84.90795	11.24088	85.50933		12.66	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			10.79512	83.12282	10.70240	83.79076		14.01	0.00	498,736.92	6	54,050.00	
R2044	On 05/05/2022	Bond Future			10.96976	84.11676	10.87328	84.79375		13.31	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.15883	80.69414	11.05837	81.37923		13.60	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.33392	81.74511	11.22951	82.43915		13.27	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			10.73656	86.59036	10.64883	87.24349		13.76	0.00	16,711,939.48	193	179,193.00	
R2048	On 03/02/2022	Bond Future	10.00	Call	408.57000	0.40857	482.37000	0.48237	408.570	12.67	0.15	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	728.75000	0.72875	850.96000	0.85096	728.750	12.94	0.24	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	1,193.04000	1.19304	1,368.72000	1.36872	1,193.040	13.26	0.34	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.70	Call	2,152.99000	2.15299	2,433.15000	2.43315	2,152.990	13.69	0.49	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,961.66000	2.96166	3,306.13000	3.30613	2,961.660	13.99	0.59	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	3,409.65000	3.40965	3,783.14000	3.78314	3,409.650	14.15	0.64	0.00	0	100.00	
R2048	On 05/05/2022	Bond Future			10.90015	83.20979	10.80890	83.87171		13.76	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.07519	84.15536	10.98024	84.82527		13.34	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.24642	80.83417	11.14765	81.51283		13.71	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			10.34187	72.17569	10.28035	72.52879		12.85	0.00	50,017,753.17	693	20,114.00	
R209	On 05/05/2022	Bond Future			10.51170	69.89663	10.44779	70.25479		12.76	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	764.76000	0.76476	821.65000	0.82165	764.760	11.76	0.24	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,898.55000	1.89855	1,686.34000	1.68634	1,898.550	13.04	0.40	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	492.31000	0.49231	376.08000	0.37608	492.310	15.34	0.13	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.69119	70.69203	10.62489	71.05460		12.40	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			10.86675	68.46866	10.79795	68.83601		12.67	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	

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/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			213.19960	213.19960		213.50949	213.50949			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			212.94635	212.94635		213.26249	213.26249			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			215.54333	215.54333		215.86334	215.86334			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			215.35306	215.35306		215.67787	215.67787			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			9.81797	86.45279		9.72061	86.96636		9.96	0.00	0.00	0	20,720.00
R213	On 03/02/2022	Bond Future	8.63	Call	68.49000	0.06849		116.75000	0.11675	68.490	8.86	0.05	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	123.10000	0.12310		190.54000	0.19054	123.100	8.88	0.08	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	391.70000	0.39170		467.66000	0.46766	391.700	9.32	0.19	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	475.32000	0.47532		549.86000	0.54986	475.320	9.40	0.22	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,352.27000	2.35227		1,994.32000	1.99432	2,352.270	9.81	0.61	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,819.10000	1.81910		1,519.70000	1.51970	1,819.100	9.97	0.52	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,254.32000	1.25432		1,026.66000	1.02666	1,254.320	10.19	0.40	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	986.82000	0.98682		786.68000	0.78668	986.820	10.39	0.34	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	955.07000	0.95507		758.46000	0.75846	955.070	10.41	0.33	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	836.94000	0.83694		654.17000	0.65417	836.940	10.52	0.29	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	465.60000	0.46560		333.70000	0.33370	465.600	11.05	0.18	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	412.76000	0.41276		291.85000	0.29185	412.760	11.16	0.16	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.01556	83.95351		9.91381	84.47425		9.83	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.23111	84.91112		10.12476	85.43836		9.55	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.44616	82.47890		10.33496	83.01291		9.57	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			10.76870	68.61441		10.68127	69.12614		13.88	0.00	10,703,847.96	156	20,094.00
R214	On 05/05/2022	Bond Future			10.93460	66.15434		10.84386	66.67302		13.85	0.00	3,969,260.40	60	441.00
R214	On 04/08/2022	Bond Future			11.11184	66.90590		11.01766	67.43085		13.46	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.28533	64.49592		11.18760	65.02775		13.83	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

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
Total for Derivatives :											607,994,394.54	5,829	1 170 700,00
Grand Total:											607,994,394.54	5,829	1 170 700,00