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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2021

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		802.85400	802.85400		801.55200	801.55200			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		812.43800	812.43800		811.12300	811.12300			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		822.04700	822.04700		820.71700	820.71700			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		832.34000	832.34000		830.99400	830.99400			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		928.62500	928.62500		924.18700	924.18700			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		939.71100	939.71100		935.22300	935.22300			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		950.82500	950.82500		946.28500	946.28500			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		962.73000	962.73000		958.13400	958.13400			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		825.67500	825.67500		820.41800	820.41800			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		835.53100	835.53100		830.21500	830.21500			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		845.41300	845.41300		840.03500	840.03500			0.00	0.00	0	0.00

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ALBI	On 03/11/2022	Index Future	855.99800	855.99800		850.55400	850.55400			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	11.25609	79.01126		11.35226	78.50512			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.48428	76.19645		11.58446	75.68440			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.72798	77.07794		11.83251	76.55963			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	11.97149	74.32263		12.08052	73.79797			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	11.74142	77.59095		11.87891	76.76282			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	11.95643	74.27788		12.09988	73.43989			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.17937	75.13524		12.32907	74.28706			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.40285	71.87599		12.55916	71.01722			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	814.68200	814.68200		809.56800	809.56800			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	824.40700	824.40700		819.23500	819.23500			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	834.15800	834.15800		828.92500	828.92500			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	844.60200	844.60200		839.30500	839.30500			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.06458	155.06458		154.81150	154.81150			0.00	0.00	0	5,316.00
I2025	On 05/05/2022	Bond Future	156.95400	156.95400		156.69844	156.69844			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.25671	157.25671		156.99806	156.99806			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.24277	159.24277		158.98110	158.98110			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	114.82613	114.82613		114.42680	114.42680			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	115.02802	115.02802		114.62421	114.62421			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.43070	116.43070		116.02205	116.02205			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.67825	116.67825		116.26455	116.26455			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	110.03811	110.03811		109.48528	109.48528			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	110.10045	110.10045		109.54133	109.54133			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	111.44302	111.44302		110.87716	110.87716			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	111.54679	111.54679		110.97394	110.97394			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	123.10093	123.10093		121.88664	121.88664			0.00	0.00	0	6,276.00
I2038	On 05/05/2022	Bond Future	124.60096	124.60096		123.37247	123.37247			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	124.30777	124.30777		123.06436	123.06436			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	125.87804	125.87804		124.61901	124.61901			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	112.18430	112.18430		109.01662	109.01662			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	111.67017	111.67017		108.46429	108.46429			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	113.03207	113.03207		109.78697	109.78697			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	112.53821	112.53821		109.25239	109.25239			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	114.85963	114.85963		113.44723	113.44723			0.00	0.00	0	8,495.00
I2050	On 05/05/2022	Bond Future	116.25918	116.25918		114.83004	114.83004			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	115.66395	115.66395		114.21740	114.21740			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	117.12502	117.12502		115.66045	115.66045			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	302.92900	302.92900		300.60100	300.60100			0.00	6,058,580.00	2	481.00
IGOV	On 05/05/2022	Index Future	306.61900	306.61900		304.26400	304.26400			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	310.31800	310.31800		307.93500	307.93500			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	314.27600	314.27600		311.86200	311.86200			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	3.99500	96.00500		3.96500	96.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.09000	95.91000		4.02000	95.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.38000	95.62000		4.33000	95.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.46500	95.53500		4.37500	95.62500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.79000	95.21000		4.67000	95.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.14000	94.86000		4.98000	95.02000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.55500	94.44500		5.33500	94.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.06500	93.93500		5.82500	94.17500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.40000	93.60000		6.14000	93.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.80500	93.19500		6.52500	93.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.11500	92.88500		6.80500	93.19500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future	8.18029	110.55213		8.22538	110.36416		5.73	0.00	39,135,454.02	354	57,040.00
R186	On 05/05/2022	Bond Future	8.41171	111.87258		8.45986	111.68285		5.47	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	74.83000	0.07483	67.45000	0.06745	74.830	5.09	0.05	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	232.73000	0.23273		212.22000	0.21222	232.730	4.95	0.12	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	374.53000	0.37453		344.62000	0.34462	374.530	5.08	0.18	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	808.68000	0.80868		755.20000	0.75520	808.680	5.32	0.31	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,200.16000	1.20016		1,129.29000	1.12929	1,200.160	5.43	0.41	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,584.18000	1.58418		1,498.70000	1.49870	1,584.180	5.51	0.48	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,323.97000	1.32397		1,408.40000	1.40840	1,323.970	5.64	0.41	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	939.77000	0.93977		1,005.69000	1.00569	939.770	5.83	0.32	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	709.08000	0.70908		762.23000	0.76223	709.080	5.98	0.25	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.67513	107.87588		8.72686	107.68370		5.83	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	201.92000	0.20192		186.19000	0.18619	201.920	5.18	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	992.76000	0.99276		937.86000	0.93786	992.760	5.56	0.31	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	898.40000	0.89840		949.59000	0.94959	898.400	6.62	0.24	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.94189	109.26590		8.99751	109.07173		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			322.46384	322.46384		322.44558	322.44558			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			326.39267	326.39267		326.37545	326.37545			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.01307	322.01307		321.99573	321.99573			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.08113	326.08113		326.06411	326.06411			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			240.59490	240.59490		239.16569	239.16569			0.00	0.00	0	8,050.00
R202	On 05/05/2022	Bond Future			243.52607	243.52607		242.08061	242.08061			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			242.05557	242.05557		240.59227	240.59227			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			245.11280	245.11280		243.63141	243.63141			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/02/2022	Bond Future			5.46786	105.75120		5.56290	105.65335		1.20	0.00	0.00	0	13,436.00
R2023	On 05/05/2022	Bond Future			5.66673	103.10355		5.79154	103.00495		1.02	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.06540	104.30226		6.24849	104.20152		0.80	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			6.90578	101.71953		7.23594	101.61872		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			9.47274	92.05560		9.55858	91.60881		9.20	0.00	223,142,774.40	2,424	83,861.00
R2030	On 03/02/2022	Bond Future	8.39	Call	104.43000	0.10443		80.82000	0.08082	104.430	8.43	0.07	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	427.66000	0.42766		349.90000	0.34990	427.660	8.68	0.20	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	789.44000	0.78944		664.38000	0.66438	789.440	8.90	0.32	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	1,950.65000	1.95065		2,217.49000	2.21749	1,950.650	9.10	0.55	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,980.93000	1.98093		1,744.14000	1.74414	1,980.930	9.28	0.57	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	974.42000	0.97442	1,145.59000	1.14559	974.420	9.43	0.34	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.90	Put	792.45000	0.79245	939.97000	0.93997	792.450	9.57	0.29	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	136.31000	0.13631	171.92000	0.17192	136.310	10.78	0.06	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.68272	93.15575	9.77259	92.70403		8.80	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	70.55000	0.07055	57.58000	0.05758	70.550	8.36	0.03	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	172.20000	0.17220	143.27000	0.14327	172.200	8.27	0.07	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	327.80000	0.32780	277.01000	0.27701	327.800	8.20	0.13	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	605.16000	0.60516	520.38000	0.52038	605.160	8.18	0.21	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	703.26000	0.70326	608.05000	0.60805	703.260	8.24	0.23	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,173.15000	3.17315	3,460.90000	3.46090	3,173.150	8.56	0.61	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	1,674.95000	1.67495	1,867.00000	1.86700	1,674.950	8.93	0.40	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,262.78000	1.26278	1,419.13000	1.41913	1,262.780	9.15	0.32	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	488.36000	0.48836	560.53000	0.56053	488.360	10.12	0.14	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.91618	90.21673	10.01060	89.75947		9.03	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	360.65000	0.36065	312.36000	0.31236	360.650	8.42	0.12	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	1,033.89000	1.03389	919.77000	0.91977	1,033.890	8.45	0.27	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,132.18000	1.13218	1,251.92000	1.25192	1,132.180	9.85	0.24	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.13660	91.38523	10.23560	90.92265		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			9.91465	92.45274	9.98964	92.01498		10.29	0.00	10,909,423.32	118	109,391.00
R2032	On 03/02/2022	Bond Future	8.91	Call	117.99000	0.11799	93.54000	0.09354	117.990	8.92	0.07	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	264.78000	0.26478	216.05000	0.21605	264.780	9.10	0.13	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	909.83000	0.90983	782.80000	0.78280	909.830	9.76	0.33	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	931.04000	0.93104	801.86000	0.80186	931.040	9.78	0.33	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	1,019.53000	1.01953	881.63000	0.88163	1,019.530	9.84	0.35	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	2,585.12000	2.58512	2,873.92000	2.87392	2,585.120	9.91	0.62	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	2,116.10000	2.11610	2,373.44000	2.37344	2,116.100	10.09	0.54	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,760.36000	1.76036	1,559.59000	1.55959	1,760.360	10.19	0.50	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	1,846.22000	1.84622	2,083.21000	2.08321	1,846.220	10.19	0.50	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	1,253.45000	1.25345	1,437.76000	1.43776	1,253.450	10.44	0.38	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	876.65000	0.87665	1,019.62000	1.01962	876.650	10.70	0.29	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	737.73000	0.73773	863.34000	0.86334	737.730	10.85	0.25	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	641.95000	0.64195	754.83000	0.75483	641.950	10.97	0.22	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	521.11000	0.52111	616.87000	0.61687	521.110	11.17	0.19	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	512.13000	0.51213	606.56000	0.60656	512.130	11.19	0.18	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	335.11000	0.33511	401.99000	0.40199	335.110	11.58	0.13	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	306.53000	0.30653	368.64000	0.36864	306.530	11.67	0.12	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	219.34000	0.21934	266.35000	0.26635	219.340	11.93	0.09	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.11217	89.41038	10.19033	88.96775		10.18	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	1,214.70000	1.21470	1,084.78000	1.08478	1,214.700	9.79	0.32	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,744.06000	2.74406	2,519.18000	2.51918	2,744.060	10.34	0.54	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	3,097.97000	3.09797	2,856.18000	2.85618	3,097.970	10.45	0.58	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	992.46000	0.99246	1,105.89000	1.10589	992.460	11.39	0.23	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	798.25000	0.79825	893.06000	0.89306	798.250	11.68	0.19	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.32380	90.42962	10.40542	89.98154		9.88	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	503.68000	0.50368	444.28000	0.44428	503.680	8.98	0.15	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,571.57000	1.57157	1,429.91000	1.42991	1,571.570	9.47	0.34	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,026.25000	1.02625	1,124.10000	1.12410	1,026.250	11.33	0.20	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.53311	87.45538	10.61829	87.00211		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			10.30596	93.79046	10.40158	93.16527		11.52	0.00	19,320,834.76	206	98,315.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	560.95000	0.56095	448.26000	0.44826	560.950	10.75	0.21	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	984.19000	0.98419	811.24000	0.81124	984.190	11.10	0.31	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,439.33000	1.43933	1,211.71000	1.21171	1,439.330	11.35	0.41	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,860.01000	1.86001	1,588.42000	1.58842	1,860.010	11.51	0.48	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,925.21000	1.92521	1,647.32000	1.64732	1,925.210	11.53	0.49	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	1,974.72000	1.97472	2,296.93000	2.29693	1,974.720	11.63	0.47	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	2,233.42000	2.23342	1,927.32000	1.92732	2,233.420	11.64	0.53	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	1,291.41000	1.29141	1,533.36000	1.53336	1,291.410	12.01	0.35	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	1,211.27000	1.21127	1,442.31000	1.44231	1,211.270	12.07	0.33	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	654.19000	0.65419	798.28000	0.79828	654.190	12.78	0.20	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	632.98000	0.63298	773.32000	0.77332	632.980	12.82	0.19	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	573.58000	0.57358	703.20000	0.70320	573.580	12.94	0.18	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	432.14000	0.43214	534.98000	0.53498	432.140	13.26	0.14	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	396.14000	0.39614	491.92000	0.49192	396.140	13.34	0.13	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	356.81000	0.35681	444.68000	0.44468	356.810	13.44	0.12	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	196.05000	0.19605	249.11000	0.24911	196.050	13.98	0.07	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	150.24000	0.15024	192.41000	0.19241	150.240	14.22	0.05	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.49217	90.43246	10.59155	89.80019		11.46	0.00	0.00	0	8,926.00	
R2035	On 04/08/2022	Bond Future			10.69304	91.46178	10.79657	90.82183		11.10	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	774.50000	0.77450	665.59000	0.66559	774.500	10.10	0.19	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,230.64000	1.23064	1,074.14000	1.07414	1,230.640	10.24	0.26	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,933.95000	2.93395	2,648.29000	2.64829	2,933.950	10.92	0.47	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	3,602.82000	3.60282	3,936.48000	3.93648	3,602.820	11.01	0.50	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,342.16000	2.34216	2,589.52000	2.58952	2,342.160	11.45	0.36	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	971.58000	0.97158	1,091.43000	1.09143	971.580	12.90	0.17	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			10.89107	88.17048	10.99882	87.52289		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			10.50173	85.23721	10.60229	84.57440		12.77	0.00	30,855,870.02	362	111,713.00	
R2037	On 05/05/2022	Bond Future			10.68607	86.25603	10.79051	85.58568		12.13	0.00	0.00	0	11,855.00	
R2037	On 04/08/2022	Bond Future			10.88631	82.98389	10.99507	82.30548		12.38	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,367.15000	1.36715	1,188.38000	1.18838	1,367.150	11.44	0.28	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	3,426.67000	3.42667	3,766.04000	3.76604	3,426.670	12.29	0.48	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	2,160.33000	2.16033	2,404.90000	2.40490	2,160.330	12.83	0.34	0.00	0	50.00	
R2037	On 03/11/2022	Bond Future			11.07231	84.06323	11.18528	83.37664		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			10.62703	87.26356	10.76383	86.29569		13.37	0.00	21,990,417.12	252	76,805.00	
R2040	On 05/05/2022	Bond Future			10.80595	88.30667	10.94805	87.32759		12.70	0.00	0.00	0	8,498.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	604.70000	0.60470	461.02000	0.46102	604.700	11.46	0.17	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,317.20000	2.31720	1,927.43000	1.92743	2,317.200	12.51	0.43	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	286.41000	0.28641	358.50000	0.35850	286.410	16.35	0.06	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			10.99993	84.80711	11.14791	83.81631		12.98	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	683.52000	0.68352	543.33000	0.54333	683.520	11.88	0.16	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,765.79000	2.76579	2,363.98000	2.36398	2,765.790	12.69	0.43	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,323.30000	1.32330	1,546.58000	1.54658	1,323.300	14.85	0.21	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.17970	85.91078	11.33340	84.90795		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			10.65327	84.14831	10.79512	83.12282		14.01	0.00	38,203,332.74	454	53,844.00	
R2044	On 05/05/2022	Bond Future			10.82245	85.15417	10.96976	84.11676		13.31	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.00547	81.74388	11.15883	80.69414		13.60	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.17467	82.80773	11.33392	81.74511		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			10.59467	87.65119	10.73656	86.59036		13.76	0.00	22,438,704.64	256	179,065.00	
R2048	On 03/02/2022	Bond Future	10.00	Call	588.10000	0.58810	408.57000	0.40857	588.100	12.67	0.20	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	1,002.20000	1.00220	728.75000	0.72875	1,002.200	12.94	0.30	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	1,574.80000	1.57480	1,193.04000	1.19304	1,574.800	13.26	0.41	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.70	Call	2,702.92000	2.70292	2,152.99000	2.15299	2,702.920	13.69	0.57	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	3,616.15000	3.61615	2,961.66000	2.96166	3,616.150	13.99	0.66	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	4,111.85000	4.11185	3,409.65000	3.40965	4,111.850	14.15	0.71	0.00	0	100.00	
R2048	On 05/05/2022	Bond Future			10.75285	84.28293	10.90015	83.20979		13.76	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			10.92196	85.24129	11.07519	84.15536		13.34	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.08717	81.93343	11.24642	80.83417		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			10.24695	72.72154	10.34187	72.17569		12.85	0.00	0.00	0	20,114.00	
R209	On 05/05/2022	Bond Future			10.41338	70.44871	10.51170	69.89663		12.76	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	898.94000	0.89894	764.76000	0.76476	898.940	11.76	0.27	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,680.38000	1.68038	1,898.55000	1.89855	1,680.380	13.04	0.37	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	422.42000	0.42242	492.31000	0.49231	422.420	15.34	0.11	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.58922	71.25078	10.69119	70.69203		12.40	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			10.76106	69.03413	10.86675	68.46866		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			213.96319	213.96319		213.19960	213.19960			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			213.71852	213.71852		212.94635	212.94635			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			216.32475	216.32475		215.54333	215.54333			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.14406	216.14406		215.35306	215.35306			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			9.73766	86.87612		9.81797	86.45279		9.96	0.00	5,907,576.16	68	20,736.00
R213	On 03/02/2022	Bond Future	8.63	Call	87.80000	0.08780		68.49000	0.06849	87.800	8.86	0.06	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	154.99000	0.15499		123.10000	0.12310	154.990	8.88	0.09	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	470.74000	0.47074		391.70000	0.39170	470.740	9.32	0.22	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	566.60000	0.56660		475.32000	0.47532	566.600	9.40	0.25	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,092.44000	2.09244		2,352.27000	2.35227	2,092.440	9.81	0.57	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,597.88000	1.59788		1,819.10000	1.81910	1,597.880	9.97	0.48	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,082.90000	1.08290		1,254.32000	1.25432	1,082.900	10.19	0.36	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	843.50000	0.84350		986.82000	0.98682	843.500	10.39	0.30	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	815.28000	0.81528		955.07000	0.95507	815.280	10.41	0.29	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	710.71000	0.71071		836.94000	0.83694	710.710	10.52	0.26	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	387.26000	0.38726		465.60000	0.46560	387.260	11.05	0.16	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	341.96000	0.34196		412.76000	0.41276	341.960	11.16	0.14	0.00	0	220.00
R213	On 05/05/2022	Bond Future			9.93187	84.38151		10.01556	83.95351		9.83	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.14365	85.34439		10.23111	84.91112		9.55	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.35481	82.91726		10.44616	82.47890		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			10.63228	69.41560		10.76870	68.61441		13.88	0.00	0.00	0	20,094.00
R214	On 05/05/2022	Bond Future			10.79330	66.96483		10.93460	66.15434		13.85	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			10.96521	67.72612		11.11184	66.90590		13.46	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.13332	65.32614		11.28533	64.49592		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 :											417,962,967.18	4,496	1 169 393,00
Grand Total:											417,962,967.18	4,496	1 169 393,00