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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2021

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		801.70700	801.70700		802.85400	802.85400			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		811.27500	811.27500		812.43800	812.43800			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		820.87000	820.87000		822.04700	822.04700			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		831.14600	831.14600		832.34000	832.34000			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		922.70100	922.70100		928.62500	928.62500			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		933.71200	933.71200		939.71100	939.71100			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		944.75500	944.75500		950.82500	950.82500			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		956.58300	956.58300		962.73000	962.73000			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		821.56500	821.56500		825.67500	825.67500			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		831.36900	831.36900		835.53100	835.53100			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		841.20100	841.20100		845.41300	845.41300			0.00	0.00	0	0.00

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ALBI	On 03/11/2022	Index Future	851.73300	851.73300		855.99800	855.99800			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	11.34699	78.53274		11.25609	79.01126			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.57909	75.71172		11.48428	76.19645			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.82691	76.58727		11.72798	77.07794			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.07473	73.82570		11.97149	74.32263			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	11.81694	77.13419		11.74142	77.59095			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.03529	73.81524		11.95643	74.27788			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.26166	74.66695		12.17937	75.13524			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.48881	71.40159		12.40285	71.87599			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	810.65800	810.65800		814.68200	814.68200			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	820.33200	820.33200		824.40700	824.40700			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	830.03400	830.03400		834.15800	834.15800			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	840.42600	840.42600		844.60200	844.60200			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.83834	154.83834		155.06458	155.06458			0.00	0.00	0	5,316.00
I2025	On 05/05/2022	Bond Future	156.72439	156.72439		156.95400	156.95400			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.02352	157.02352		157.25671	157.25671			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.00640	159.00640		159.24277	159.24277			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	114.45130	114.45130		114.82613	114.82613			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	114.64790	114.64790		115.02802	115.02802			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.04597	116.04597		116.43070	116.43070			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.28801	116.28801		116.67825	116.67825			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	111.13877	111.13877		110.03811	110.03811			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	111.21398	111.21398		110.10045	110.10045			0.00	0.00	0	2,121.00

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I2033	On 04/08/2022	Bond Future	112.57016	112.57016		111.44302	111.44302			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	112.68740	112.68740		111.54679	111.54679			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	124.41014	124.41014		123.10093	123.10093			0.00	0.00	0	6,276.00
I2038	On 05/05/2022	Bond Future	125.92566	125.92566		124.60096	124.60096			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	125.64774	125.64774		124.30777	124.30777			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	127.23469	127.23469		125.87804	125.87804			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	113.91522	113.91522		112.18430	112.18430			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	113.42151	113.42151		111.67017	111.67017			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	114.80454	114.80454		113.03207	113.03207			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	114.33236	114.33236		112.53821	112.53821			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	116.40487	116.40487		114.85963	114.85963			0.00	0.00	0	8,495.00
I2050	On 05/05/2022	Bond Future	117.82277	117.82277		116.25918	116.25918			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	117.24582	117.24582		115.66395	115.66395			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	118.72674	118.72674		117.12502	117.12502			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	304.56400	304.56400		302.92900	302.92900			0.00	6,091,280.00	2	483.00
IGOV	On 05/05/2022	Index Future	308.27300	308.27300		306.61900	306.61900			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	311.99200	311.99200		310.31800	310.31800			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	315.97100	315.97100		314.27600	314.27600			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.68500	96.31500		3.69500	96.30500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.97500	96.02500		3.99500	96.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.04000	95.96000		4.09000	95.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.34000	95.66000		4.38000	95.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.41500	95.58500		4.46500	95.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.73000	95.27000		4.79000	95.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.09000	94.91000		5.14000	94.86000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.50500	94.49500		5.55500	94.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.02500	93.97500		6.06500	93.93500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.36000	93.64000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.73500	93.26500		6.80500	93.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.01500	92.98500		7.11500	92.88500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future	8.22017	110.38586		8.18029	110.55213		5.73	0.00	283,360,502.62	2,567	55,765.00
R186	On 05/05/2022	Bond Future	8.45452	111.70387		8.41171	111.87258		5.47	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	66.31000	0.06631	74.83000	0.07483	66.310	5.09	0.04	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	210.40000	0.21040	232.73000	0.23273	210.400	4.95	0.11	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	342.51000	0.34251	374.53000	0.37453	342.510	5.08	0.17	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	753.31000	0.75331	808.68000	0.80868	753.310	5.32	0.30	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,128.29000	1.12829	1,200.16000	1.20016	1,128.290	5.43	0.39	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,498.86000	1.49886	1,584.18000	1.58418	1,498.860	5.51	0.47	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,389.66000	1.38966	1,323.97000	1.32397	1,389.660	5.64	0.43	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	989.44000	0.98944	939.77000	0.93977	989.440	5.83	0.33	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	748.06000	0.74806	709.08000	0.70908	748.060	5.98	0.26	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.72114	107.70493	8.67513	107.87588		5.83	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	185.20000	0.18520	201.92000	0.20192	185.200	5.18	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	937.51000	0.93751	992.76000	0.99276	937.510	5.56	0.30	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	936.94000	0.93694	898.40000	0.89840	936.940	6.62	0.25	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.99146	109.09283	8.94189	109.26590		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			322.48208	322.48208	322.46384	322.46384			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			326.40985	326.40985	326.39267	326.39267			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.02712	322.02712	322.01307	322.01307			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.09479	326.09479	326.08113	326.08113			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			240.62447	240.62447	240.59490	240.59490			0.00	0.00	0	8,050.00
R202	On 05/05/2022	Bond Future			243.55503	243.55503	243.52607	243.52607			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			242.08306	242.08306	242.05557	242.05557			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			245.14021	245.14021	245.11280	245.11280			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			5.52086	105.69661	5.46786	105.75120		1.20	0.00	4,227,864.40	40	13,412.00
R2023	On 05/05/2022	Bond Future			5.73715	103.04790	5.66673	103.10355		1.02	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.16879	104.24535	6.06540	104.30226		0.80	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.09313	101.66230	6.90578	101.71953		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			9.57995	91.49801	9.47274	92.05560		9.20	0.00	93,144,974.18	1,018	83,843.00
R2030	On 03/02/2022	Bond Future	8.39	Call	70.79000	0.07079	104.43000	0.10443	70.790	8.43	0.05	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	319.90000	0.31990	427.66000	0.42766	319.900	8.68	0.16	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	618.66000	0.61866	789.44000	0.78944	618.660	8.90	0.27	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,266.06000	2.26606	1,950.65000	1.95065	2,266.060	9.10	0.61	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,666.72000	1.66672	1,980.93000	1.98093	1,666.720	9.28	0.52	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	1,169.63000	1.16963		974.42000	0.97442	1,169.630	9.43	0.39	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.90	Put	958.74000	0.95874		792.45000	0.79245	958.740	9.57	0.34	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	172.37000	0.17237		136.31000	0.13631	172.370	10.78	0.08	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.79514	92.59113		9.68272	93.15575		8.80	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	52.56000	0.05256		70.55000	0.07055	52.560	8.36	0.03	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	132.66000	0.13266		172.20000	0.17220	132.660	8.27	0.06	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	259.19000	0.25919		327.80000	0.32780	259.190	8.20	0.11	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	491.92000	0.49192		605.16000	0.60516	491.920	8.18	0.18	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	576.35000	0.57635		703.26000	0.70326	576.350	8.24	0.20	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,521.84000	3.52184	3,173.15000	3.17315	3,521.840		8.56	0.65	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	1,902.71000	1.90271	1,674.95000	1.67495	1,902.710		8.93	0.43	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,446.22000	1.44622	1,262.78000	1.26278	1,446.220		9.15	0.35	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	569.58000	0.56958	488.36000	0.48836	569.580		10.12	0.16	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.03431	89.64511	9.91618	90.21673			9.03	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	296.35000	0.29635	360.65000	0.36065	296.350		8.42	0.10	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	884.25000	0.88425	1,033.89000	1.03389	884.250		8.45	0.24	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,272.84000	1.27284	1,132.18000	1.13218	1,272.840		9.85	0.27	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.26054	90.80660	10.13660	91.38523			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			10.02670	91.79970	9.91465	92.45274			10.29	0.00	254,835,967.20	2,776	109,389.00
R2032	On 03/02/2022	Bond Future	8.91	Call	77.28000	0.07728	117.99000	0.11799	77.280		8.92	0.05	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	184.51000	0.18451	264.78000	0.26478	184.510		9.10	0.10	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	704.29000	0.70429	909.83000	0.90983	704.290		9.76	0.27	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	722.11000	0.72211	931.04000	0.93104	722.110		9.78	0.28	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	796.92000	0.79692	1,019.53000	1.01953	796.920		9.84	0.30	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	2,998.25000	2.99825	2,585.12000	2.58512	2,998.250		9.91	0.68	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	2,480.53000	2.48053	2,116.10000	2.11610	2,480.530		10.09	0.60	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,440.68000	1.44068	1,760.36000	1.76036	1,440.680		10.19	0.44	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	2,179.58000	2.17958	1,846.22000	1.84622	2,179.580		10.19	0.56	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	1,507.63000	1.50763	1,253.45000	1.25345	1,507.630		10.44	0.43	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,069.98000	1.06998	876.65000	0.87665	1,069.980		10.70	0.34	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	905.88000	0.90588	737.73000	0.73773	905.880		10.85	0.29	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	791.80000	0.79180	641.95000	0.64195	791.800		10.97	0.26	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	646.59000	0.64659	521.11000	0.52111	646.590		11.17	0.22	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	635.73000	0.63573	512.13000	0.51213	635.730		11.19	0.22	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	420.29000	0.42029	335.11000	0.33511	420.290		11.58	0.15	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	385.18000	0.38518	306.53000	0.30653	385.180		11.67	0.14	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	277.63000	0.27763	219.34000	0.21934	277.630		11.93	0.11	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.22912	88.74917	10.11217	89.41038			10.18	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	1,010.11000	1.01011	1,214.70000	1.21470	1,010.110		9.79	0.28	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,394.56000	2.39456	2,744.06000	2.74406	2,394.560		10.34	0.50	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,723.06000	2.72306	3,097.97000	3.09797	2,723.060		10.45	0.54	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	1,149.10000	1.14910		992.46000	0.99246	1,149.100	11.39	0.26	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	927.85000	0.92785		798.25000	0.79825	927.850	11.68	0.22	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.44594	89.76022		10.32380	90.42962		9.88	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	410.46000	0.41046		503.68000	0.50368	410.460	8.98	0.12	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,351.52000	1.35152		1,571.57000	1.57157	1,351.520	9.47	0.30	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,162.89000	1.16289		1,026.25000	1.02625	1,162.890	11.33	0.22	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.66067	86.77777		10.53311	87.45538		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			10.37640	93.32930		10.30596	93.79046		11.52	0.00	37,705,037.20	404	98,311.00
R2035	On 03/02/2022	Bond Future	9.70	Call	462.66000	0.46266		560.95000	0.56095	462.660	10.75	0.18	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	836.81000	0.83681		984.19000	0.98419	836.810	11.10	0.28	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	1,248.85000	1.24885		1,439.33000	1.43933	1,248.850	11.35	0.37	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	1,635.79000	1.63579		1,860.01000	1.86001	1,635.790	11.51	0.44	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	1,696.21000	1.69621		1,925.21000	1.92521	1,696.210	11.53	0.45	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	2,188.04000	2.18804		1,974.72000	1.97472	2,188.040	11.63	0.51	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	1,983.25000	1.98325		2,233.42000	2.23342	1,983.250	11.64	0.50	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	1,446.02000	1.44602		1,291.41000	1.29141	1,446.020	12.01	0.38	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	1,358.09000	1.35809		1,211.27000	1.21127	1,358.090	12.07	0.36	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	740.79000	0.74079		654.19000	0.65419	740.790	12.78	0.22	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	717.07000	0.71707		632.98000	0.63298	717.070	12.82	0.21	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	650.54000	0.65054		573.58000	0.57358	650.540	12.94	0.20	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	491.62000	0.49162		432.14000	0.43214	491.620	13.26	0.16	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	451.11000	0.45111		396.14000	0.39614	451.110	13.34	0.14	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	406.77000	0.40677		356.81000	0.35681	406.770	13.44	0.13	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	224.63000	0.22463		196.05000	0.19605	224.630	13.98	0.08	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	172.42000	0.17242		150.24000	0.15024	172.420	14.22	0.06	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.56549	89.96536		10.49217	90.43246		11.46	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			10.76942	90.98901		10.69304	91.46178		11.10	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	686.30000	0.68630		774.50000	0.77450	686.300	10.10	0.17	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,105.33000	1.10533		1,230.64000	1.23064	1,105.330	10.24	0.25	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,710.12000	2.71012		2,933.95000	2.93395	2,710.120	10.92	0.45	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,836.35000	3.83635		3,602.82000	3.60282	3,836.350	11.01	0.52	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,512.10000	2.51210		2,342.16000	2.34216	2,512.100	11.45	0.38	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	1,050.34000	1.05034		971.58000	0.97158	1,050.340	12.90	0.18	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.97061	87.69177		10.89107	88.17048		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			10.58772	84.66996		10.50173	85.23721		12.77	0.00	423,349.80	5	111,708.00
R2037	On 05/05/2022	Bond Future			10.77548	85.68166		10.68607	86.25603		12.13	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			10.97942	82.40259		10.88631	82.98389		12.38	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,203.74000	1.20374		1,367.15000	1.36715	1,203.740	11.44	0.26	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	3,704.13000	3.70413		3,426.67000	3.42667	3,704.130	12.29	0.50	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	2,356.92000	2.35692	2,160.33000	2.16033	2,356.920	12.83	0.36	0.00	0	50.00	
R2037	On 03/11/2022	Bond Future			11.16907	83.47463	11.07231	84.06323		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			10.69236	86.79924	10.62703	87.26356		13.37	0.00	58,763,085.48	677	76,574.00	
R2040	On 05/05/2022	Bond Future			10.87388	87.83644	10.80595	88.30667		12.70	0.00	0.00	0	8,498.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	524.93000	0.52493	604.70000	0.60470	524.930	11.46	0.15	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,111.50000	2.11150	2,317.20000	2.31720	2,111.500	12.51	0.41	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	313.71000	0.31371	286.41000	0.28641	313.710	16.35	0.07	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.07066	84.33126	10.99993	84.80711		12.98	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	607.61000	0.60761	683.52000	0.68352	607.610	11.88	0.14	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,557.76000	2.55776	2,765.79000	2.76579	2,557.760	12.69	0.41	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,418.29000	1.41829	1,323.30000	1.32330	1,418.290	14.85	0.22	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.25319	85.42892	11.17970	85.91078		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			10.73940	83.52315	10.65327	84.14831		14.01	0.00	167,046.30	2	53,842.00	
R2044	On 05/05/2022	Bond Future			10.91196	84.52122	10.82245	85.15417		13.31	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.09866	81.10331	11.00547	81.74388		13.60	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.27146	82.15909	11.17467	82.80773		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			10.66535	87.11982	10.59467	87.65119		13.76	0.00	75,968,483.04	872	178,965.00	
R2048	On 03/02/2022	Bond Future	10.00	Call	479.48000	0.47948	588.10000	0.58810	479.480	12.67	0.17	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	841.17000	0.84117	1,002.20000	1.00220	841.170	12.94	0.27	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	1,355.53000	1.35553	1,574.80000	1.57480	1,355.530	13.26	0.37	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.70	Call	2,397.36000	2.39736	2,702.92000	2.70292	2,397.360	13.69	0.53	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	3,259.36000	3.25936	3,616.15000	3.61615	3,259.360	13.99	0.63	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	3,732.31000	3.73231	4,111.85000	4.11185	3,732.310	14.15	0.68	0.00	0	100.00	
R2048	On 05/05/2022	Bond Future			10.82628	83.74491	10.75285	84.28293		13.76	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			10.99835	84.69674	10.92196	85.24129		13.34	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.16657	81.38205	11.08717	81.93343		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			10.33804	72.19760	10.24695	72.72154		12.85	0.00	166,920,851.20	2,312	17,802.00	
R209	On 05/05/2022	Bond Future			10.50783	69.91825	10.41338	70.44871		12.76	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	759.84000	0.75984	898.94000	0.89894	759.840	11.76	0.24	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,876.01000	1.87601	1,680.38000	1.68038	1,876.010	13.04	0.40	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	480.82000	0.48082	422.42000	0.42242	480.820	15.34	0.12	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.68718	70.71389	10.58922	71.25078		12.40	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			10.86264	68.49053	10.76106	69.03413		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			214.97835	214.97835		213.96319	213.96319			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.74469	214.74469		213.71852	213.71852			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			217.36336	217.36336		216.32475	216.32475			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			217.19436	217.19436		216.14406	216.14406			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			9.84979	86.28582		9.73766	86.87612		9.96	0.00	258,857.46	3	20,733.00
R213	On 03/02/2022	Bond Future	8.63	Call	57.40000	0.05740		87.80000	0.08780	57.400	8.86	0.04	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	105.29000	0.10529		154.99000	0.15499	105.290	8.88	0.07	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	349.50000	0.34950		470.74000	0.47074	349.500	9.32	0.17	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	427.07000	0.42707		566.60000	0.56660	427.070	9.40	0.20	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,437.34000	2.43734		2,092.44000	2.09244	2,437.340	9.81	0.63	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,887.67000	1.88767		1,597.88000	1.59788	1,887.670	9.97	0.54	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,303.06000	1.30306		1,082.90000	1.08290	1,303.060	10.19	0.42	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,025.00000	1.02500		843.50000	0.84350	1,025.000	10.39	0.35	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	991.96000	0.99196		815.28000	0.81528	991.960	10.41	0.34	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	869.01000	0.86901		710.71000	0.71071	869.010	10.52	0.31	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	481.90000	0.48190		387.26000	0.38726	481.900	11.05	0.19	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	426.83000	0.42683		341.96000	0.34196	426.830	11.16	0.17	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.04889	83.78385		9.93187	84.38151		9.83	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.26596	84.73929		10.14365	85.34439		9.55	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.48263	82.30474		10.35481	82.91726		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			10.70794	68.96938		10.63228	69.41560		13.88	0.00	65,382,972.24	948	20,091.00
R214	On 05/05/2022	Bond Future			10.87173	66.51302		10.79330	66.96483		13.85	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.04659	67.26889		10.96521	67.72612		13.46	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.21771	64.86315		11.13332	65.32614		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 :											1,047,250,271.12	11,626	1 165 416,00
Grand Total:											1,047,250,271.12	11,626	1 165 416,00