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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2021

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		803.52500	803.52500		804.21300	804.21300			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		813.15600	813.15600		813.85400	813.85400			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		823.12500	823.12500		823.83400	823.83400			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		833.59400	833.59400		834.31300	834.31300			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		918.68100	918.68100		919.91800	919.91800			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		929.69200	929.69200		930.94700	930.94700			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		941.09000	941.09000		942.36200	942.36200			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		953.05900	953.05900		954.34900	954.34900			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		817.61100	817.61100		817.60500	817.60500			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		827.41000	827.41000		827.40800	827.40800			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		837.55400	837.55400		837.55400	837.55400			0.00	0.00	0	0.00

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ALBI	On 03/11/2022	Index Future	848.20700	848.20700		848.20700	848.20700			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	11.47230	77.87989		11.47498	77.86602			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.70895	75.05480		11.71169	75.04102			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.95564	75.95548		11.95847	75.94167			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.20602	73.20044		12.20894	73.18662			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	11.91301	76.55976		11.93098	76.45313			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.13489	73.23776		12.15360	73.13012			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.35976	74.11520		12.37927	74.00631			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.58861	70.85734		12.60897	70.74717			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	806.89200	806.89200		806.91900	806.91900			0.00	0.00	0	985.00
GOVI	On 05/05/2022	GOVI	816.56300	816.56300		816.59300	816.59300			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	826.57500	826.57500		826.60600	826.60600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	837.08700	837.08700		837.12100	837.12100			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.84918	154.84918		155.21713	155.21713			0.00	0.00	0	5,316.00
I2025	On 05/05/2022	Bond Future	156.74334	156.74334		157.11641	157.11641			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.11340	157.11340		157.49185	157.49185			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.12826	159.12826		159.51183	159.51183			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	114.77825	114.77825		115.07590	115.07590			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	114.98456	114.98456		115.28648	115.28648			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.43707	116.43707		116.74295	116.74295			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.70819	116.70819		117.01906	117.01906			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	110.75112	110.75112		111.33751	111.33751			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	110.82639	110.82639		111.42062	111.42062			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	112.22636	112.22636		112.82825	112.82825			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	112.36295	112.36295		112.97330	112.97330			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	125.26129	125.26129		125.24610	125.24610			0.00	0.00	0	6,276.00
I2038	On 05/05/2022	Bond Future	126.79370	126.79370		126.77877	126.77877			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	126.58430	126.58430		126.56995	126.56995			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	128.20793	128.20793		128.19347	128.19347			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	114.60329	114.60329		115.17282	115.17282			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	114.12334	114.12334		114.70043	114.70043			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	115.56518	115.56518		116.14987	116.14987			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	115.12727	115.12727		115.72091	115.72091			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	115.85656	115.85656		117.61159	117.61159			0.00	0.00	0	8,495.00
I2050	On 05/05/2022	Bond Future	117.27374	117.27374		119.05071	119.05071			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	116.74332	116.74332		118.54327	118.54327			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	118.24084	118.24084		120.06405	120.06405			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	304.63400	304.63400		306.17400	306.17400			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	308.36000	308.36000		309.91900	309.91900			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	312.21400	312.21400		313.79400	313.79400			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	316.25700	316.25700		317.85800	317.85800			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.90500	96.09500		3.91500	96.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.97500	96.02500		4.02500	95.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.25000	95.75000		4.29000	95.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.32500	95.67500		4.46500	95.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.66000	95.34000		4.67000	95.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.74000	95.26000		4.75500	95.24500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.02000	94.98000		5.02500	94.97500			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.45500	94.54500		5.32500	94.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.84000	94.16000		5.92000	94.08000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.32000	93.68000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.61500	93.38500		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.90500	93.09500		6.91500	93.08500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.15743	110.64758		8.13355	110.74740		5.72	0.00	101,021,240.54	913	54,281.00
R186	On 05/05/2022	Bond Future	8.38594	111.97430		8.36027	112.07574		5.51	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	79.89000	0.07989	86.27000	0.08627	79.890	5.21	0.05	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	240.21000	0.24021		255.95000	0.25595	240.210	5.03	0.13	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	346.33000	0.34633		367.29000	0.36729	346.330	4.97	0.17	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	778.31000	0.77831		814.66000	0.81466	778.310	5.21	0.31	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,183.72000	1.18372		1,230.79000	1.23079	1,183.720	5.36	0.41	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,577.68000	1.57768		1,633.19000	1.63319	1,577.680	5.45	0.49	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,220.76000	1.22076		1,185.62000	1.18562	1,220.760	5.56	0.40	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	840.07000	0.84007		814.48000	0.81448	840.070	5.71	0.30	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	621.23000	0.62123		601.79000	0.60179	621.230	5.86	0.23	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.63445	108.02732		8.60682	108.13033		5.56	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	160.06000	0.16006		169.90000	0.16990	160.060	4.88	0.08	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	854.43000	0.85443		888.80000	0.88880	854.430	5.07	0.30	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	716.97000	0.71697		698.02000	0.69802	716.970	6.19	0.22	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.89215	109.43993		8.86236	109.54433		5.46	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			322.13548	322.13548		322.24249	322.24249			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			326.07556	326.07556		326.18513	326.18513			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.83760	321.83760		321.95079	321.95079			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.96600	325.96600		326.08114	326.08114			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			241.43663	241.43663		242.93744	242.93744			0.00	0.00	0	8,050.00
R202	On 05/05/2022	Bond Future			244.38973	244.38973		245.90972	245.90972			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			243.03785	243.03785		244.57833	244.57833			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			246.15483	246.15483		247.71547	247.71547			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			5.39790	105.82332		5.35150	105.87119		1.14	0.00	0.00	0	16,528.00
R2023	On 05/05/2022	Bond Future			5.56845	103.18131		5.50677	103.23016		0.98	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			5.83807	104.42759		5.74732	104.47771		0.71	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			6.43100	101.86485		6.26657	101.91528		0.79	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			9.64499	91.16186		9.61097	91.33749		9.29	0.00	158,530,474.54	1,739	83,185.00
R2030	On 03/02/2022	Bond Future	8.39	Call	48.53000	0.04853		56.99000	0.05699	48.530	8.57	0.03	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.80	Call	187.00000	0.18700		212.04000	0.21204	187.000	8.50	0.11	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	8.85	Call	220.93000	0.22093		249.29000	0.24929	220.930	8.54	0.13	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	464.39000	0.46439		512.66000	0.51266	464.390	8.75	0.23	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,393.64000	2.39364		2,290.08000	2.29008	2,393.640	8.97	0.65	0.00	0	101.00

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R2030	On 03/02/2022	Bond Future	9.40	Call	954.61000	0.95461	1,031.64000	1.03164	954.610	9.02	0.38	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,412.24000	1.41224	1,508.89000	1.50889	1,412.240	9.18	0.48	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,218.05000	1.21805	1,155.61000	1.15561	1,218.050	9.31	0.42	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.90	Put	985.22000	0.98522	932.82000	0.93282	985.220	9.41	0.36	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	156.82000	0.15682	147.69000	0.14769	156.820	10.58	0.08	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.86239	92.25550	9.82666	92.43362		8.91	0.00	0.00	0	14,727.00
R2030	On 05/05/2022	Bond Future	7.73	Call	41.26000	0.04126	46.13000	0.04613	41.260	8.44	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	107.85000	0.10785	118.88000	0.11888	107.850	8.35	0.05	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	216.26000	0.21626	235.83000	0.23583	216.260	8.28	0.09	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	421.30000	0.42130	454.33000	0.45433	421.300	8.26	0.16	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	497.31000	0.49731	534.58000	0.53458	497.310	8.32	0.18	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,723.25000	3.72325	3,610.54000	3.61054	3,723.250	8.65	0.67	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,033.64000	2.03364	1,960.01000	1.96001	2,033.640	9.04	0.46	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,549.49000	1.54949	1,490.41000	1.49041	1,549.490	9.26	0.37	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	614.49000	0.61449	589.06000	0.58906	614.490	10.26	0.17	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.09654	89.34584	10.05897	89.52636		8.87	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	233.22000	0.23322	250.83000	0.25083	233.220	8.25	0.08	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	744.65000	0.74465	788.26000	0.78826	744.650	8.25	0.22	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,290.37000	1.29037	1,246.13000	1.24613	1,290.370	9.73	0.27	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.32205	90.52119	10.28261	90.70406		8.64	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			10.11826	91.27080	10.09983	91.37692		10.31	0.00	140,283,219.60	1,537	108,136.00
R2032	On 03/02/2022	Bond Future	8.91	Call	46.21000	0.04621	51.59000	0.05159	46.210	9.04	0.03	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	105.40000	0.10540	115.86000	0.11586	105.400	8.94	0.07	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	467.92000	0.46792	498.78000	0.49878	467.920	9.39	0.21	20,457,035.85	1,050	0.00
R2032	On 03/02/2022	Bond Future	9.58	Call	482.10000	0.48210	513.57000	0.51357	482.100	9.40	0.22	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	541.84000	0.54184	575.82000	0.57582	541.840	9.46	0.24	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	3,253.45000	3.25345	3,184.49000	3.18449	3,253.450	9.54	0.74	140,385,812.45	2,100	0.00
R2032	On 03/02/2022	Bond Future	9.81	Put	2,689.46000	2.68946	2,629.66000	2.62966	2,689.460	9.75	0.66	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,096.97000	1.09697	1,149.16000	1.14916	1,096.970	9.89	0.39	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	2,364.77000	2.36477	2,310.84000	2.31084	2,364.770	9.89	0.61	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	1,630.19000	1.63019	1,590.97000	1.59097	1,630.190	10.19	0.48	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,138.35000	1.13835	1,110.18000	1.11018	1,138.350	10.42	0.37	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	950.23000	0.95023	926.58000	0.92658	950.230	10.53	0.32	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	820.69000	0.82069	800.28000	0.80028	820.690	10.63	0.29	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	659.31000	0.65931	643.11000	0.64311	659.310	10.81	0.24	23,079,732.75	1,050	0.00
R2032	On 03/02/2022	Bond Future	10.66	Put	647.21000	0.64721	631.32000	0.63132	647.210	10.82	0.24	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	414.26000	0.41426	404.61000	0.40461	414.260	11.22	0.16	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	377.20000	0.37720	368.55000	0.36855	377.200	11.30	0.15	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	268.32000	0.26832	262.57000	0.26257	268.320	11.61	0.11	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.32383	88.21853	10.30454	88.32626		10.28	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	785.90000	0.78590	817.60000	0.81760	785.900	9.55	0.24	0.00	0	780.00

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	10.18	Call	2,060.53000	2.06053	2,117.86000	2.11786	2,060.530	10.22	0.46	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,364.81000	2.36481	2,426.58000	2.42658	2,364.810	10.32	0.50	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,200.03000	1.20003	1,176.83000	1.17683	1,200.030	11.16	0.28	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	962.99000	0.96299	944.39000	0.94439	962.990	11.46	0.23	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.53762	89.26224	10.51744	89.37152		9.88	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	326.11000	0.32611	340.17000	0.34017	326.110	8.92	0.11	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,106.58000	1.10658	1,141.05000	1.14105	1,106.580	9.21	0.27	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,179.44000	1.17944	1,159.12000	1.15912	1,179.440	11.06	0.23	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.75316	86.29086	10.73206	86.40162		10.12	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			10.53564	92.29917	10.53272	92.31791		11.48	0.00	401,132,192.82	4,346	102,193.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	222.89000	0.22289	230.29000	0.23029	222.890	10.28	0.11	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	467.65000	0.46765	479.38000	0.47938	467.650	10.64	0.19	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	773.94000	0.77394	789.36000	0.78936	773.940	10.93	0.28	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,085.55000	1.08555	1,103.63000	1.10363	1,085.550	11.16	0.35	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,134.84000	1.13484	1,153.27000	1.15327	1,134.840	11.19	0.36	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	2,610.05000	2.61005	2,611.03000	2.61103	2,610.050	11.29	0.59	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,369.41000	1.36941	1,389.28000	1.38928	1,369.410	11.30	0.41	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	1,717.44000	1.71744	1,721.70000	1.72170	1,717.440	11.61	0.45	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	1,608.15000	1.60815	1,612.74000	1.61274	1,608.150	11.66	0.43	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	846.21000	0.84621	852.35000	0.85235	846.210	12.28	0.26	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	817.77000	0.81777	823.92000	0.82392	817.770	12.32	0.26	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	737.82000	0.73782	743.97000	0.74397	737.820	12.44	0.23	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	549.31000	0.54931	555.23000	0.55523	549.310	12.77	0.18	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	503.28000	0.50328	509.08000	0.50908	503.280	12.87	0.17	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	453.00000	0.45300	458.64000	0.45864	453.000	12.99	0.15	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	241.81000	0.24181	246.19000	0.24619	241.810	13.56	0.09	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	181.43000	0.18143	185.21000	0.18521	181.430	13.79	0.07	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.73041	88.92745	10.72732	88.94674		11.49	0.00	0.00	0	8,926.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	2,718.01000	2.71801	0.00000	0.00000	2,718.010	11.46	0.51	108,466,665.97	2,400	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	2,496.02000	2.49602	0.00000	0.00000	2,496.020	11.56	0.45	47,958,927.45	1,200	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	351.20000	0.35120	0.00000	0.00000	351.200	14.48	0.08	17,911,732.02	2,400	1,200.00	
R2035	On 04/08/2022	Bond Future			10.93479	89.97779	10.93155	89.99744		11.05	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	485.33000	0.48533	491.08000	0.49108	485.330	9.97	0.13	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	801.03000	0.80103	809.01000	0.80901	801.030	10.02	0.20	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,150.85000	2.15085	2,164.65000	2.16465	2,150.850	10.63	0.40	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,257.88000	4.25788	4,252.87000	4.25287	4,257.880	10.73	0.57	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,791.01000	2.79101	2,789.05000	2.78905	2,791.010	11.16	0.43	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	1,129.05000	1.12905	1,130.24000	1.13024	1,129.050	12.52	0.20	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.13994	86.68513	11.13653	86.70524		11.41	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	

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 03/02/2022	Bond Future			10.71651	83.83079		10.71348	83.85039		12.69	0.00	296,258,011.86	3,534	112,279.00
R2037	On 05/05/2022	Bond Future			10.90868	84.83670		10.90549	84.85678		12.14	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.11209	81.58468		11.10874	81.60518		12.29	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	945.22000	0.94522	954.26000	0.95426	945.220	11.30	0.22	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,060.61000	4.06061	4,055.94000	4.05594	4,060.610	12.20	0.54	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,601.26000	2.60126	2,599.70000	2.59970	2,601.260	12.75	0.39	0.00	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.30428	82.66255		11.30077	82.68348		12.09	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			10.79581	86.07186		10.81338	85.94928		13.26	0.00	5,336,455.32	62	76,519.00
R2040	On 05/05/2022	Bond Future			10.98077	87.10463		10.99898	86.98093		12.67	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	379.29000	0.37929	368.64000	0.36864	379.290	11.33	0.12	0.00	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,689.91000	1.68991	1,653.49000	1.65349	1,689.910	12.15	0.36	0.00	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	337.95000	0.33795	351.49000	0.35149	337.950	16.34	0.08	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.17620	83.62897		11.19516	83.50378		12.85	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	460.50000	0.46050	448.89000	0.44889	460.500	11.68	0.12	0.00	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,120.03000	2.12003	2,079.66000	2.07966	2,120.030	12.27	0.38	0.00	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,416.56000	1.41656	1,451.37000	1.45137	1,416.560	14.29	0.23	0.00	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.36032	84.73425		11.37999	84.60769		12.63	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			10.81774	82.96121		10.85071	82.72660		13.89	0.00	8,213,159.79	99	54,005.00
R2044	On 05/05/2022	Bond Future			10.99277	83.95666		11.02698	83.71961		13.27	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.17735	80.56889		11.21295	80.32905		13.46	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.35081	81.63378		11.38778	81.39100		13.23	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			10.75448	86.45805		10.78225	86.25373		13.60	0.00	0.00	0	179,022.00
R2048	On 03/02/2022	Bond Future	10.00	Call	310.22000	0.31022	291.23000	0.29123	310.220	12.49	0.13	0.00	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	589.76000	0.58976	556.86000	0.55686	589.760	12.76	0.21	0.00	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	1,016.66000	1.01666	965.57000	0.96557	1,016.660	13.09	0.31	0.00	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,938.78000	1.93878	1,855.69000	1.85569	1,938.780	13.53	0.48	0.00	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	2,735.33000	2.73533	2,630.29000	2.63029	2,735.330	13.83	0.59	0.00	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	3,181.06000	3.18106	3,065.50000	3.06550	3,181.060	13.99	0.64	0.00	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			10.91828	83.07938		10.94709	82.87290		13.69	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.08881	84.06005		11.11876	83.85118		13.17	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.25831	80.75315		11.28943	80.54178		13.64	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			10.46780	71.46067		10.46976	71.44962		12.80	0.00	7,360,449.01	103	17,702.00
R209	On 05/05/2022	Bond Future			10.64169	69.17611		10.64367	69.16521		12.79	0.00	0.00	0	5,396.00
R209	On 05/05/2022	Bond Future	9.75	Call	514.26000	0.51426	516.47000	0.51647	514.260	11.34	0.18	0.00	0.00	0	8,525.00

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	On 05/05/2022	Bond Future	10.75	Put	2,092.13000	2.09213	2,104.03000	2.10403	2,092.130	12.79	0.44	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	505.66000	0.50566	511.73000	0.51173	505.660	14.93	0.14	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.82033	69.99347	10.82236	69.98257		12.34	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			10.99817	67.77464	11.00025	67.76373		12.71	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 03/02/2022	Bond Future			212.91046	212.91046	215.05412	215.05412			0.00	0.00	0	1,381.00	
R210	On 05/05/2022	Bond Future			212.66201	212.66201	214.83313	214.83313			0.00	0.00	0	104.00	
R210	On 04/08/2022	Bond Future			215.34860	215.34860	217.54746	217.54746			0.00	0.00	0	0.00	
R210	On 03/11/2022	Bond Future			215.19952	215.19952	217.42901	217.42901			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			9.90485	85.99791	9.89161	86.06703		9.99	0.00	0.00	0	20,884.00	
R213	On 03/02/2022	Bond Future	8.63	Call	38.79000	0.03879	42.44000	0.04244	38.790	8.96	0.03	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	8.80	Call	71.45000	0.07145	77.41000	0.07741	71.450	8.91	0.05	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	9.15	Call	238.53000	0.23853	253.25000	0.25325	238.530	9.02	0.14	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	9.22	Call	300.18000	0.30018	317.43000	0.31743	300.180	9.11	0.16	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	9.58	Put	2,521.64000	2.52164	2,484.78000	2.48478	2,521.640	9.55	0.67	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	9.76	Put	1,947.45000	1.94745	1,918.26000	1.91826	1,947.450	9.78	0.57	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.00	Put	1,324.53000	1.32453	1,304.43000	1.30443	1,324.530	9.99	0.44	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.15	Put	1,021.82000	1.02182	1,006.55000	1.00655	1,021.820	10.13	0.37	0.00	0	200.00	
R213	On 03/02/2022	Bond Future	10.17	Put	985.97000	0.98597	971.27000	0.97127	985.970	10.15	0.36	0.00	0	220.00	
R213	On 03/02/2022	Bond Future	10.25	Put	852.67000	0.85267	840.17000	0.84017	852.670	10.23	0.32	0.00	0	102.00	
R213	On 03/02/2022	Bond Future	10.60	Put	448.74000	0.44874	443.19000	0.44319	448.740	10.73	0.19	0.00	0	430.00	
R213	On 03/02/2022	Bond Future	10.67	Put	393.67000	0.39367	389.05000	0.38905	393.670	10.84	0.17	0.00	0	220.00	
R213	On 05/05/2022	Bond Future			10.10550	83.49670	10.09162	83.56698		9.98	0.00	0.00	0	0.00	
R213	On 04/08/2022	Bond Future			10.31760	84.48553	10.30307	84.55683		9.50	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future			10.53323	82.06389	10.51802	82.13619		9.62	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			10.80696	68.39241	10.82439	68.29167		13.77	0.00	0.00	0	19,929.00	
R214	On 05/05/2022	Bond Future			10.97377	65.93243	10.99178	65.83079		13.82	0.00	0.00	0	441.00	
R214	On 04/08/2022	Bond Future			11.14721	66.71047	11.16589	66.60764		13.33	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
R214	On 03/11/2022	Bond Future	11.31973	64.31037		11.33908	64.20637		13.80	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 :											1,476,395,109.97	22,533	1 122 180,00
Grand Total:											1,476,395,109.97	22,533	1 122 180,00