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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2021

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
<b>Derivatives</b>														
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		803.17300	803.17300		803.31400	803.31400			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		812.64200	812.64200		812.89100	812.89100			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		822.36700	822.36700		822.50400	822.50400			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		832.84000	832.84000		832.79700	832.79700			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		918.05800	918.05800		922.52900	922.52900			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		928.88100	928.88100		933.52700	933.52700			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		939.99700	939.99700		944.56700	944.56700			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		951.96800	951.96800		956.38800	956.38800			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		817.22700	817.22700		822.19100	822.19100			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		826.86200	826.86200		831.99300	831.99300			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		836.75700	836.75700		841.83200	841.83200			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
ALBI	On 03/11/2022	Index Future	847.41200	847.41200		852.36700	852.36700			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	11.47500	77.86591		11.34955	78.51932			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.71469	75.02595		11.58181	75.69788			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.96621	75.90394		11.82977	76.57315			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.21657	73.15052		12.07773	73.81133			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	11.91969	76.52009		11.79898	77.24240			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.14441	73.18296		12.01660	73.92445			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.37363	74.03776		12.24216	74.77747			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.60271	70.78101		12.46845	71.51348			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	806.46200	806.46200		811.24400	811.24400			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	815.97000	815.97000		820.91500	820.91500			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	825.73400	825.73400		830.62300	830.62300			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	836.25000	836.25000		841.01800	841.01800			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.26554	155.26554		155.13894	155.13894			0.00	0.00	0	5,316.00
I2025	On 05/05/2022	Bond Future	157.13491	157.13491		157.02802	157.02802			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.46207	157.46207		157.33087	157.33087			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.48522	159.48522		159.31732	159.31732			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	115.18591	115.18591		115.23876	115.23876			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	115.37555	115.37555		115.44452	115.44452			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.79902	116.79902		116.85230	116.85230			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	117.07671	117.07671		117.10428	117.10428			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	111.17782	111.17782		111.15211	111.15211			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	111.23815	111.23815		111.22704	111.22704			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	112.61061	112.61061		112.58341	112.58341			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	112.75344	112.75344		112.70060	112.70060			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	124.45502	124.45502		124.42548	124.42548			0.00	0.00	0	6,276.00
I2038	On 05/05/2022	Bond Future	125.95349	125.95349		125.94071	125.94071			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	125.69458	125.69458		125.66295	125.66295			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	127.31000	127.31000		127.24991	127.24991			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	116.19900	116.19900		115.48352	115.48352			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	115.71698	115.71698		115.00824	115.00824			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	117.14485	117.14485		116.41087	116.41087			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	116.72855	116.72855		115.95859	115.95859			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	117.33394	117.33394		116.19904	116.19904			0.00	0.00	0	8,495.00
I2050	On 05/05/2022	Bond Future	118.74657	118.74657		117.61389	117.61389			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	118.19831	118.19831		117.03438	117.03438			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	119.71737	119.71737		118.51228	118.51228			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	306.17200	306.17200		305.56600	305.56600			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	309.85600	309.85600		309.28400	309.28400			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	313.63800	313.63800		313.01500	313.01500			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	317.70500	317.70500		317.00500	317.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.68500	96.31500		3.68500	96.31500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.85500	96.14500		3.88500	96.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.93000	96.07000		3.96000	96.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.20000	95.80000		4.24000	95.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.27500	95.72500		4.32500	95.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.56000	95.44000		4.62000	95.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.91000	95.09000		4.99000	95.01000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.30500	94.69500		5.40500	94.59500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.86000	94.14000		5.95000	94.05000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.18000	93.82000		6.29000	93.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.54000	93.46000		6.67000	93.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.82500	93.17500		6.96500	93.03500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.17485	110.57483		8.16984	110.59575		5.73	0.00	169,842,938.88	1,536	54,664.00
R186	On 05/05/2022	Bond Future	8.40999	111.87936		8.40075	111.91583		5.47	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	69.72000	0.06972	72.44000	0.07244	69.720	5.09	0.04	0	3,600.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2022	Bond Future	7.28	Call	222.36000	0.22236	229.07000	0.22907	222.360	4.95	0.12	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	361.02000	0.36102	370.44000	0.37044	361.020	5.08	0.18	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	789.86000	0.78986	805.42000	0.80542	789.860	5.32	0.31	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,179.46000	1.17946	1,199.04000	1.19904	1,179.460	5.43	0.41	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,563.00000	1.56300	1,585.68000	1.58568	1,563.000	5.51	0.49	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,296.76000	1.29676	1,286.81000	1.28681	1,296.760	5.64	0.41	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	914.61000	0.91461	907.88000	0.90788	914.610	5.83	0.31	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	686.23000	0.68623	681.47000	0.68147	686.230	5.98	0.25	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.66901	107.89865	8.66338	107.91960		5.83	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	196.59000	0.19659	200.00000	0.20000	196.590	5.18	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	982.75000	0.98275	992.68000	0.99268	982.750	5.56	0.31	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	874.98000	0.87498	873.56000	0.87356	874.980	6.62	0.24	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.92842	109.31300	8.92936	109.30971		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			322.17593	322.17593	322.50037	322.50037			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			326.05469	326.05469	326.42707	326.42707			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.71603	321.71603	322.04441	322.04441			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.85112	325.85112	326.11183	326.11183			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			243.06359	243.06359	243.00721	243.00721			0.00	0.00	0	8,050.00
R202	On 05/05/2022	Bond Future			245.98996	245.98996	245.96593	245.96593			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			244.58364	244.58364	244.52318	244.52318			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			247.72635	247.72635	247.61077	247.61077			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			5.35743	105.86507	5.46927	105.74975		1.20	0.00	0.00	0	13,412.00
R2023	On 05/05/2022	Bond Future			5.54031	103.20359	5.66965	103.10124		1.02	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			5.85269	104.41952	6.06981	104.29983		0.80	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			6.44776	101.85972	6.91490	101.71674		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			9.65132	91.12923	9.58279	91.48330		9.20	0.00	729,033.84	8	83,803.00
R2030	On 03/02/2022	Bond Future	8.39	Call	48.00000	0.04800	63.71000	0.06371	48.000	8.43	0.03	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	243.98000	0.24398	300.73000	0.30073	243.980	8.68	0.13	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	496.91000	0.49691	591.60000	0.59160	496.910	8.90	0.23	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,461.66000	2.46166	2,247.32000	2.24732	2,461.660	9.10	0.65	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,442.80000	1.44280	1,629.66000	1.62966	1,442.800	9.28	0.48	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	1,281.42000	1.28142	1,146.55000	1.14655	1,281.420	9.43	0.43	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.90	Put	1,051.01000	1.05101	935.90000	0.93590	1,051.010	9.57	0.37	0.00	0	8,000.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	185.42000	0.18542	161.03000	0.16103	185.420	10.78	0.09	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			9.87259	92.20474	9.79820	92.57582		8.80	0.00	0.00	0	14,728.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	40.01000	0.04001	49.39000	0.04939	40.010	8.36	0.02	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	104.93000	0.10493	126.41000	0.12641	104.930	8.27	0.05	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	210.95000	0.21095	249.37000	0.24937	210.950	8.20	0.09	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	412.10000	0.41210	477.46000	0.47746	412.100	8.18	0.16	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	486.67000	0.48667	560.55000	0.56055	486.670	8.24	0.18	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,754.43000	3.75443	3,514.21000	3.51421	3,754.430	8.56	0.68	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,049.46000	2.04946	1,889.91000	1.88991	2,049.460	8.93	0.46	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,561.89000	1.56189	1,432.80000	1.43280	1,561.890	9.15	0.38	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	615.70000	0.61570	558.37000	0.55837	615.700	10.12	0.17	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.11293	89.26723	10.03753	89.62959		9.03	0.00	0.00	0	0.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	252.56000	0.25256	288.44000	0.28844	252.560	8.42	0.09	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	782.21000	0.78221	869.15000	0.86915	782.210	8.45	0.22	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,357.37000	1.35737	1,262.96000	1.26296	1,357.370	9.85	0.28	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.33864	90.44442	10.26395	90.79074		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			10.13977	91.14716	10.04521	91.69244		10.29	0.00	0.00	0	109,392.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	43.92000	0.04392	65.60000	0.06560	43.920	8.92	0.03	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	115.06000	0.11506	162.00000	0.16200	115.060	9.10	0.07	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.57	Call	510.53000	0.51053	649.86000	0.64986	510.530	9.76	0.22	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	524.89000	0.52489	666.89000	0.66689	524.890	9.78	0.22	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	585.61000	0.58561	738.50000	0.73850	585.610	9.84	0.24	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,421.59000	3.42159	3,043.14000	3.04314	3,421.590	9.91	0.73	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,853.22000	2.85322	2,514.92000	2.51492	2,853.220	10.09	0.66	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,128.39000	1.12839	1,361.60000	1.36160	1,128.390	10.19	0.38	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	2,519.83000	2.51983	2,207.76000	2.20776	2,519.830	10.19	0.62	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,764.61000	1.76461	1,521.73000	1.52173	1,764.610	10.44	0.49	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,262.51000	1.26251	1,075.08000	1.07508	1,262.510	10.70	0.39	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,071.68000	1.07168	907.78000	0.90778	1,071.680	10.85	0.34	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	938.21000	0.93821	791.62000	0.79162	938.210	10.97	0.31	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.65	Put	767.26000	0.76726	643.99000	0.64399	767.260	11.17	0.26	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	754.43000	0.75443	632.96000	0.63296	754.430	11.19	0.26	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	499.03000	0.49903	414.90000	0.41490	499.030	11.58	0.18	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	457.22000	0.45722	379.50000	0.37950	457.220	11.67	0.17	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	329.25000	0.32925	271.55000	0.27155	329.250	11.93	0.13	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.34938	88.07611	10.24849	88.64030		10.18	0.00	0.00	0	20,384.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	811.86000	0.81186	962.57000	0.96257	811.860	9.79	0.24	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,045.64000	2.04564	2,318.99000	2.31899	2,045.640	10.34	0.45	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,347.34000	2.34734	2,643.08000	2.64308	2,347.340	10.45	0.49	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	1,308.20000	1.30820	1,158.03000	1.15803	1,308.200	11.39	0.29	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,058.15000	1.05815	933.41000	0.93341	1,058.150	11.68	0.24	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.56916	89.09180	10.46618	89.64995		9.88	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	324.35000	0.32435	389.10000	0.38910	324.350	8.98	0.10	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,140.33000	1.14033	1,303.95000	1.30395	1,140.330	9.47	0.27	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,298.78000	1.29878	1,172.85000	1.17285	1,298.780	11.33	0.24	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.78561	86.12090	10.68183	86.66605		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			10.53108	92.32843	10.40532	93.14094		11.52	0.00	19,296,641.87	209	98,102.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	282.20000	0.28220	407.35000	0.40735	282.200	10.75	0.13	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	554.05000	0.55405	755.63000	0.75563	554.050	11.10	0.21	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	873.06000	0.87306	1,146.26000	1.14626	873.060	11.35	0.29	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,185.56000	1.18556	1,517.40000	1.51740	1,185.560	11.51	0.36	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,235.32000	1.23532	1,575.66000	1.57566	1,235.320	11.53	0.37	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	2,685.63000	2.68563	2,247.43000	2.24743	2,685.630	11.63	0.59	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,474.73000	1.47473	1,853.27000	1.85327	1,474.730	11.64	0.42	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	1,808.92000	1.80892	1,481.04000	1.48104	1,808.920	12.01	0.45	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	1,702.78000	1.70278	1,390.09000	1.39009	1,702.780	12.07	0.43	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	942.82000	0.94282	751.89000	0.75189	942.820	12.78	0.27	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	913.12000	0.91312	727.42000	0.72742	913.120	12.82	0.26	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	829.54000	0.82954	658.83000	0.65883	829.540	12.94	0.24	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	628.82000	0.62882	495.34000	0.49534	628.820	13.26	0.19	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	577.59000	0.57759	453.81000	0.45381	577.590	13.34	0.18	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	521.35000	0.52135	408.41000	0.40841	521.350	13.44	0.17	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	288.63000	0.28863	222.80000	0.22280	288.630	13.98	0.10	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	221.43000	0.22143	169.99000	0.16999	221.430	14.22	0.08	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.72845	88.93968	10.59562	89.77443		11.46	0.00	0.00	0	8,926.00	
R2035	On 04/08/2022	Bond Future			10.93710	89.96378	10.80081	90.79576		11.10	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	515.04000	0.51504	643.03000	0.64303	515.040	10.10	0.14	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	857.33000	0.85733	1,044.81000	1.04481	857.330	10.24	0.20	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,249.87000	2.24987	2,605.32000	2.60532	2,249.870	10.92	0.40	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,367.47000	4.36747	3,918.20000	3.91820	4,367.470	11.01	0.57	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,901.52000	2.90152	2,567.61000	2.56761	2,901.520	11.45	0.43	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	1,230.66000	1.23066	1,070.94000	1.07094	1,230.660	12.90	0.21	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.14188	86.67369	11.00332	87.49600		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			10.70624	83.89726	10.59080	84.64975		12.77	0.00	0.00	0	111,655.00	
R2037	On 05/05/2022	Bond Future			10.90061	84.88753	10.77873	85.66089		12.13	0.00	0.00	0	11,855.00	
R2037	On 04/08/2022	Bond Future			11.10777	81.61112	10.98282	82.38148		12.38	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	991.91000	0.99191	1,183.50000	1.18350	991.910	11.44	0.23	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,090.22000	4.09022	3,695.20000	3.69520	4,090.220	12.29	0.54	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	2,629.75000	2.62975	2,345.40000	2.34540	2,629.750	12.83	0.39	0.00	0	50.00	
R2037	On 03/11/2022	Bond Future			11.29934	82.69201	11.17262	83.45316		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			10.80589	86.00150	10.68514	86.85036		13.37	0.00	602,010.50	7	76,581.00	
R2040	On 05/05/2022	Bond Future			10.99372	87.01663	10.86643	87.88781		12.70	0.00	0.00	0	8,498.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	395.92000	0.39592	518.60000	0.51860	395.920	11.46	0.12	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,762.21000	1.76221	2,106.95000	2.10695	1,762.210	12.51	0.36	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	357.90000	0.35790	299.03000	0.29903	357.900	16.35	0.08	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.19359	83.51413	11.06291	84.38319		12.98	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	484.85000	0.48485	604.10000	0.60410	484.850	11.88	0.12	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,208.72000	2.20872	2,559.06000	2.55906	2,208.720	12.69	0.38	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,581.09000	1.58109	1,389.23000	1.38923	1,581.090	14.85	0.24	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.37796	84.62074	11.24516	85.48136		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			10.84284	82.78250	10.71157	83.72430		14.01	0.00	496,695.00	6	53,833.00	
R2044	On 05/05/2022	Bond Future			11.02119	83.75965	10.88310	84.72442		13.31	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.21062	80.34471	11.06861	81.30895		13.60	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.38497	81.40941	11.24028	82.36709		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			10.77936	86.27495	10.64792	87.25031		13.76	0.00	0.00	0	179,022.00	
R2048	On 03/02/2022	Bond Future	10.00	Call	321.64000	0.32164	477.57000	0.47757	321.640	12.67	0.13	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	600.32000	0.60032	843.76000	0.84376	600.320	12.94	0.21	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	1,019.97000	1.01997	1,366.15000	1.36615	1,019.970	13.26	0.31	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,919.01000	1.91901	2,426.02000	2.42602	1,919.010	13.69	0.47	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,695.37000	2.69537	3,302.42000	3.30242	2,695.370	13.99	0.58	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	3,130.25000	3.13025	3,782.78000	3.78278	3,130.250	14.15	0.62	0.00	0	100.00	
R2048	On 05/05/2022	Bond Future			10.94639	82.87791	10.80823	83.87660		13.76	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.12160	83.83142	10.97957	84.83003		13.34	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.29202	80.52423	11.14708	81.51678		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			10.46700	71.46518	10.34128	72.17907		12.85	0.00	4,430,841.16	62	17,702.00	
R209	On 05/05/2022	Bond Future			10.64332	69.16714	10.51124	69.89920		12.76	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	578.51000	0.57851	740.23000	0.74023	578.510	11.76	0.20	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	2,163.86000	2.16386	1,862.57000	1.86257	2,163.860	13.04	0.44	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	563.43000	0.56343	470.05000	0.47005	563.430	15.34	0.14	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.82586	69.96378	10.69072	70.69459		12.40	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			11.00352	67.74659	10.86634	68.47084		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			214.66878	214.66878		214.62463	214.62463			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.40176	214.40176		214.38582	214.38582			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			217.04714	217.04714		217.00014	217.00014			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.92300	216.92300		216.82620	216.82620			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			9.93685	85.83118		9.85269	86.27062		9.96	0.00	0.00	0	20,764.00
R213	On 03/02/2022	Bond Future	8.63	Call	35.86000	0.03586		51.32000	0.05132	35.860	8.86	0.03	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	69.25000	0.06925		95.89000	0.09589	69.250	8.88	0.05	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	256.54000	0.25654		329.19000	0.32919	256.540	9.32	0.14	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	319.23000	0.31923		404.37000	0.40437	319.230	9.40	0.16	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,697.28000	2.69728		2,419.15000	2.41915	2,697.280	9.81	0.67	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,102.59000	2.10259		1,866.13000	1.86613	2,102.590	9.97	0.58	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,461.58000	1.46158		1,279.55000	1.27955	1,461.580	10.19	0.46	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,152.42000	1.15242		1,001.49000	1.00149	1,152.420	10.39	0.39	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,115.54000	1.11554		968.53000	0.96853	1,115.540	10.41	0.38	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	978.02000	0.97802		846.00000	0.84600	978.020	10.52	0.34	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	541.68000	0.54168		462.48000	0.46248	541.680	11.05	0.21	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	479.35000	0.47935		408.35000	0.40835	479.350	11.16	0.19	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.14209	83.31178		10.05198	83.76814		9.83	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.36089	84.27358		10.26919	84.72339		9.55	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.57796	81.85174		10.48604	82.28848		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			10.81129	68.36736		10.69051	69.07176		13.88	0.00	0.00	0	20,091.00
R214	On 05/05/2022	Bond Future			10.98052	65.89430		10.85372	66.61634		13.85	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.15777	66.65231		11.02791	67.37339		13.46	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.33031	64.25347		11.19836	64.96885		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
<b>Total for Derivatives :</b>											195,398,161.25	1,828	1 164 077,00
<b>Grand Total:</b>											195,398,161.25	1,828	1 164 077,00