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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2021

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 04/11/2021	Index Future		791.94500	791.94500		793.72000	793.72000			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		800.76600	800.76600		802.56900	802.56900			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		810.16700	810.16700		811.99800	811.99800			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		819.88400	819.88400		821.74000	821.74000			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		894.46700	894.46700		897.09100	897.09100			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		904.43000	904.43000		907.09400	907.09400			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		915.04800	915.04800		917.75000	917.75000			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		926.02200	926.02200		928.76100	928.76100			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		793.19500	793.19500		794.76300	794.76300			0.00	0.00	0	119.00
ALBI	On 03/02/2022	Index Future		802.03000	802.03000		803.62400	803.62400			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		811.44500	811.44500		813.06500	813.06500			0.00	0.00	0	0.00

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ALBI	On 04/08/2022	Index Future	821.17700	821.17700		822.82000	822.82000			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 04/11/2021	Bond Future	11.62245	74.94891		11.58981	75.11694			0.00	0.00	0	350.00
ES33	On 03/02/2022	Bond Future	11.88130	75.80286		11.84717	75.97309			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	12.13924	72.93457		12.10358	73.10704			0.00	0.00	0	0.00
ES33	On 04/08/2022	Bond Future	12.40916	73.78852		12.37188	73.96326			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 04/11/2021	Bond Future	12.06722	73.46897		12.05470	73.54197			0.00	0.00	0	4,779.00
ES42	On 03/02/2022	Bond Future	12.30221	74.30616		12.28907	74.38037			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	12.54481	70.93884		12.53103	71.01414			0.00	0.00	0	0.00
ES42	On 04/08/2022	Bond Future	12.79155	71.76820		12.77713	71.84449			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 04/11/2021	GOVI	783.12600	783.12600		784.70800	784.70800			0.00	0.00	0	993.00
GOVI	On 03/02/2022	GOVI	791.84900	791.84900		793.45800	793.45800			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	801.14500	801.14500		802.77900	802.77900			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	810.75300	810.75300		812.41000	812.41000			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	155.32117	155.32117		155.32501	155.32501			0.00	79,058,475.53	509	5,460.00
I2025	On 03/02/2022	Bond Future	155.50706	155.50706		155.51147	155.51147			0.00	79,153,093.54	509	509.00
I2025	On 05/05/2022	Bond Future	157.37161	157.37161		157.37652	157.37652			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	157.69873	157.69873		157.70388	157.70388			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 04/11/2021	Bond Future	114.41465	114.41465		114.53567	114.53567			0.00	210,980,614.60	1,844	2,964.00
I2029	On 03/02/2022	Bond Future	115.71820	115.71820		115.84107	115.84107			0.00	213,384,360.80	1,844	1,844.00
I2029	On 05/05/2022	Bond Future	115.90598	115.90598		116.03061	116.03061			0.00	0.00	0	0.00
I2029	On 04/08/2022	Bond Future	117.33886	117.33886		117.46514	117.46514			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 04/11/2021	Bond Future	108.91217	108.91217		108.87571	108.87571			0.00	50,861,983.39	467	9,055.00
I2033	On 03/02/2022	Bond Future	110.15298	110.15298		110.11658	110.11658			0.00	51,441,441.66	467	467.00

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I2033	On 05/05/2022	Bond Future	110.19400	110.19400		110.15736	110.15736			0.00	0.00	0	0.00
I2033	On 04/08/2022	Bond Future	111.55621	111.55621		111.51929	111.51929			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 04/11/2021	Bond Future	121.07967	121.07967		121.22644	121.22644			0.00	76,401,271.77	631	5,949.00
I2038	On 03/02/2022	Bond Future	120.67743	120.67743		120.82624	120.82624			0.00	76,147,458.33	631	631.00
I2038	On 05/05/2022	Bond Future	122.12452	122.12452		122.27552	122.27552			0.00	0.00	0	0.00
I2038	On 04/08/2022	Bond Future	121.81379	121.81379		121.96680	121.96680			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 04/11/2021	Bond Future	109.20075	109.20075		109.44035	109.44035			0.00	493,259,787.75	4,517	14,850.00
I2046	On 03/02/2022	Bond Future	110.44496	110.44496		110.68766	110.68766			0.00	498,879,884.32	4,517	4,517.00
I2046	On 05/05/2022	Bond Future	109.88425	109.88425		110.13019	110.13019			0.00	0.00	0	0.00
I2046	On 04/08/2022	Bond Future	111.24283	111.24283		111.49205	111.49205			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 04/11/2021	Bond Future	112.71068	112.71068		112.67226	112.67226			0.00	40,801,266.16	362	8,582.00
I2050	On 03/02/2022	Bond Future	112.01387	112.01387		111.97547	111.97547			0.00	40,549,020.94	362	362.00
I2050	On 05/05/2022	Bond Future	113.35694	113.35694		113.31848	113.31848			0.00	0.00	0	0.00
I2050	On 04/08/2022	Bond Future	112.73767	112.73767		112.69877	112.69877			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
I GOV	On 04/11/2021	Index Future	297.83500	297.83500		297.76100	297.76100			0.00	0.00	0	511.00
I GOV	On 03/02/2022	Index Future	301.22600	301.22600		301.15500	301.15500			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future	304.83500	304.83500		304.76500	304.76500			0.00	0.00	0	0.00
I GOV	On 04/08/2022	Index Future	308.56300	308.56300		308.49400	308.49400			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.69500	96.30500		3.70500	96.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.76000	96.24000		3.76000	96.24000			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.05500	95.94500		4.06500	95.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.14000	95.86000		4.15000	95.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.46000	95.54000		4.46000	95.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.52500	95.47500		4.51000	95.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.19000	94.81000		5.13000	94.87000			0.00	0.00	0	472.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.43500	94.56500		5.34000	94.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.08000	93.92000		6.01000	93.99000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.28500	93.71500		6.18500	93.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.69500	93.30500		6.60500	93.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.93500	93.06500		6.81500	93.18500			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future	8.02567	114.24185		7.96195	114.52201		5.30	0.00	12,680,845.35	111	65,120.00
R186	On 04/11/2021	Bond Future	7.77	Put 1,344.28000		1,171.57000	1.17157	1,344.280	5.31	0.76	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put 20.63000		19.52000	0.01952	20.630	5.95	0.03	0.00	0	15,177.00

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R186	On 03/02/2022	Bond Future			8.25667	110.23396		8.18856	110.51762		5.63	0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.49882	111.52963		8.42581	111.81698		5.37	0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future	6.73	Call	88.77000	0.08877		108.03000	0.10803	88.770	5.05	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	257.53000	0.25753		302.83000	0.30283	257.530	4.95	0.13	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	393.56000	0.39356		455.07000	0.45507	393.560	5.05	0.18	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	801.81000	0.80181		901.47000	0.90147	801.810	5.23	0.30	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,586.42000	1.58642	1,475.47000	1.47547	1,586.420		5.55	0.44	0.00	0	4,035.00
R186	On 04/08/2022	Bond Future			8.76350	107.54785		8.68501	107.83915		5.32	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	158.62000	0.15862	0.00000	0.00000	158.620		4.80	0.08	29,789,680.54	3,600	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	829.96000	0.82996	0.00000	0.00000	829.960		5.07	0.28	108,055,295.76	3,600	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	933.18000	0.93318	0.00000	0.00000	933.180		6.12	0.25	98,576,761.05	3,600	3,600.00
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 04/11/2021	Bond Future			328.67162	328.67162	328.58774	328.58774				0.00	78,552,517.18	239	1,285.00
R197	On 03/02/2022	Bond Future			324.18050	324.18050	324.09689	324.09689				0.00	77,479,139.50	239	239.00
R197	On 05/05/2022	Bond Future			328.06776	328.06776	327.98393	327.98393				0.00	0.00	0	0.00
R197	On 04/08/2022	Bond Future			323.73480	323.73480	323.65044	323.65044				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 04/11/2021	Bond Future			241.71866	241.71866	241.75477	241.75477				0.00	203,527,111.72	842	8,313.00
R202	On 03/02/2022	Bond Future			240.09825	240.09825	240.13572	240.13572				0.00	202,162,726.50	842	842.00
R202	On 05/05/2022	Bond Future			242.97713	242.97713	243.01547	243.01547				0.00	0.00	0	0.00
R202	On 04/08/2022	Bond Future			241.52499	241.52499	241.56427	241.56427				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 04/11/2021	Bond Future			5.48729	104.30212	5.51110	104.27186			1.12	0.00	351,498,144.40	3,370	12,574.00
R2023	On 03/02/2022	Bond Future			5.74655	105.46466	5.77600	105.43445			0.98	0.00	355,415,904.20	3,370	3,370.00
R2023	On 05/05/2022	Bond Future			6.05945	102.79381	6.09794	102.76354			0.83	0.00	0.00	0	0.00
R2023	On 04/08/2022	Bond Future			6.60889	104.00379	6.66514	103.97300			0.64	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 04/11/2021	Bond Future			9.62322	93.09037	9.56484	93.39839			8.87	0.00	29,882,008.77	321	93,015.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.05000	0.00005	0.22000	0.00022	0.050		8.13	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	6.39000	0.00639	15.15000	0.01515	6.390		8.26	0.01	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	7.56000	0.00756	17.54000	0.01754	7.560		8.27	0.01	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	9.20	Call	146.31000	0.14631	228.42000	0.22842	146.310		8.61	0.14	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	2,183.02000	2.18302	1,971.88000	1.97188	2,183.020		8.67	0.83	0.00	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,758.83000	1.75883	1,579.17000	1.57917	1,758.830		8.75	0.75	0.00	0	9,100.00
R2030	On 04/11/2021	Bond Future	9.90	Call	1,781.65000	1.78165	2,058.18000	2.05818	1,781.650		9.30	0.75	0.00	0	29.00

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R2030	On 04/11/2021	Bond Future	11.26	Put	0.32000	0.00032		0.45000	0.00045	0.320	10.79	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	0.10000	0.00010		0.15000	0.00015	0.100	10.95	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future			9.84774	90.12409		9.78652	90.43583		9.10	0.00	19,556,927.53	217	5,855.00
R2030	On 03/02/2022	Bond Future	8.39	Call	69.46000	0.06946		88.91000	0.08891	69.460	8.40	0.04	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	242.31000	0.24231		293.67000	0.29367	242.310	8.38	0.12	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,374.68000	3.37468		3,178.66000	3.17866	3,374.680	8.80	0.71	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,263.20000	1.26320		1,415.45000	1.41545	1,263.200	9.00	0.40	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	2,022.13000	2.02213		1,888.31000	1.88831	2,022.130	9.12	0.52	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	453.03000	0.45303		421.02000	0.42102	453.030	10.35	0.16	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			10.07929	91.18380		10.01505	91.49950		8.59	0.00	0.00	0	0.00
R2030	On 05/05/2022	Bond Future	7.73	Call	35.62000	0.03562		43.81000	0.04381	35.620	8.07	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	93.44000	0.09344		111.75000	0.11175	93.440	8.05	0.04	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	184.00000	0.18400		215.74000	0.21574	184.000	8.00	0.08	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	346.39000	0.34639		398.48000	0.39848	346.390	7.95	0.13	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	398.21000	0.39821		456.13000	0.45613	398.210	7.94	0.15	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,565.70000	4.56570		4,352.18000	4.35218	4,565.700	8.17	0.73	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,679.23000	2.67923		2,532.22000	2.53222	2,679.230	8.56	0.53	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	2,091.31000	2.09131		1,970.34000	1.97034	2,091.310	8.72	0.45	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	898.78000	0.89878		843.14000	0.84314	898.780	9.60	0.23	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.32962	88.23622		10.26207	88.55598		8.56	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	173.60000	0.17360		199.82000	0.19982	173.600	7.89	0.07	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	574.69000	0.57469		641.45000	0.64145	574.690	7.91	0.18	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,642.65000	1.64265		1,552.98000	1.55298	1,642.650	9.13	0.33	0.00	0	800.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/11/2021	Bond Future			10.23226	88.38540		10.18404	88.66405		10.04	0.00	51,970,615.20	588	128,068.00
R2032	On 04/11/2021	Bond Future	9.33	Call	3.34000	0.00334		8.21000	0.00821	3.340	9.01	0.01	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	151.11000	0.15111		228.38000	0.22838	151.110	9.42	0.14	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	700.00
R2032	On 03/02/2022	Bond Future			10.45339	89.37053		10.40302	89.65261		10.00	0.00	0.00	0	4,830.00
R2032	On 03/02/2022	Bond Future	8.91	Call	41.46000	0.04146		53.02000	0.05302	41.460	8.84	0.03	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	84.21000	0.08421		104.78000	0.10478	84.210	8.76	0.05	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	286.43000	0.28643		339.04000	0.33904	286.430	8.74	0.13	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	295.64000	0.29564		349.44000	0.34944	295.640	8.75	0.14	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	334.27000	0.33427		392.87000	0.39287	334.270	8.81	0.15	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,918.00000	4.91800		4,700.79000	4.70079	4,918.000	8.89	0.83	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	4,265.03000	4.26503		4,066.55000	4.06655	4,265.030	9.11	0.78	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	707.71000	0.70771		804.02000	0.80402	707.710	9.25	0.26	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,875.78000	3.87578		3,690.01000	3.69001	3,875.780	9.25	0.74	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,954.77000	2.95477		2,803.53000	2.80353	2,954.770	9.60	0.63	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	2,281.10000	2.28110		2,158.83000	2.15883	2,281.100	9.85	0.54	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	2,000.71000	2.00071		1,891.36000	1.89136	2,000.710	9.95	0.49	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,796.31000	1.79631		1,696.83000	1.69683	1,796.310	10.03	0.46	0.00	0	210.00

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 03/02/2022	Bond Future	10.65	Put	1,521.71000	1.52171		1,436.11000	1.43611	1,521.710	10.16	0.40	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,500.38000	1.50038		1,415.88000	1.41588	1,500.380	10.17	0.40	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	1,069.90000	1.06990		1,009.07000	1.00907	1,069.900	10.48	0.31	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	996.58000	0.99658		940.00000	0.94000	996.580	10.55	0.29	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	773.24000	0.77324		729.99000	0.72999	773.240	10.83	0.24	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.67749	86.27449		10.62486	86.56010		9.89	0.00	0.00	0	0.00
R2032	On 05/05/2022	Bond Future	9.58	Call	442.67000	0.44267		498.59000	0.49859	442.670	8.80	0.15	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,316.78000	1.31678		1,432.78000	1.43278	1,316.780	9.33	0.34	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,554.46000	1.55446		1,682.46000	1.68246	1,554.460	9.46	0.38	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,853.67000	1.85367		1,763.55000	1.76355	1,853.670	10.08	0.39	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1,505.72000	1.50572		1,431.29000	1.43129	1,505.720	10.32	0.33	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.91147	87.27055		10.85644	87.55984		9.56	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	192.99000	0.19299		217.93000	0.21793	192.990	8.60	0.07	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	682.54000	0.68254		748.33000	0.74833	682.540	8.71	0.19	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,661.45000	1.66145		1,587.57000	1.58757	1,661.450	10.10	0.31	0.00	0	800.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/11/2021	Bond Future			10.70183	88.88197		10.66879	89.09229		11.07	0.00	45,507,568.64	512	79,843.00
R2035	On 04/11/2021	Bond Future	10.11	Call	50.78000	0.05078		81.57000	0.08157	50.780	10.19	0.05	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	54.39000	0.05439		86.69000	0.08669	54.390	10.20	0.06	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	110.00000	0.11000		161.98000	0.16198	110.000	10.26	0.10	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	131.92000	0.13192		190.38000	0.19038	131.920	10.29	0.12	0.00	0	150.00
R2035	On 04/11/2021	Bond Future	10.60	Put	1,350.63000	1.35063		1,287.70000	1.28770	1,350.630	10.87	0.60	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	754.05000	0.75405		906.28000	0.90628	754.050	10.89	0.42	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	261.74000	0.26174		266.31000	0.26631	261.740	11.62	0.18	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	162.18000	0.16218		169.86000	0.16986	162.180	11.88	0.12	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	13.92000	0.01392		17.48000	0.01748	13.920	13.04	0.01	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.19	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.92149	89.87266		10.88700	90.08563		11.06	0.00	40,083,206.36	446	16,030.00
R2035	On 03/02/2022	Bond Future	9.70	Call	129.08000	0.12908		151.30000	0.15130	129.080	9.74	0.06	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	233.70000	0.23370		268.61000	0.26861	233.700	9.64	0.10	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	389.62000	0.38962		439.80000	0.43980	389.620	9.77	0.16	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	574.64000	0.57464		639.60000	0.63960	574.640	9.99	0.21	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	605.17000	0.60517		672.33000	0.67233	605.170	10.03	0.22	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	4,432.52000	4.43252		4,295.68000	4.29568	4,432.520	10.15	0.75	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	755.99000	0.75599		833.26000	0.83326	755.990	10.17	0.25	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	3,265.56000	3.26556		3,159.47000	3.15947	3,265.560	10.57	0.63	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	3,113.40000	3.11340		3,011.75000	3.01175	3,113.400	10.63	0.61	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,907.71000	1.90771		1,844.05000	1.84405	1,907.710	11.10	0.44	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,856.38000	1.85638		1,794.47000	1.79447	1,856.380	11.12	0.43	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,709.16000	1.70916		1,652.33000	1.65233	1,709.160	11.19	0.41	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	1,346.51000	1.34651		1,302.60000	1.30260	1,346.510	11.41	0.34	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	1,256.42000	1.25642		1,215.89000	1.21589	1,256.420	11.49	0.32	0.00	0	500.00

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
R2035	On 03/02/2022	Bond Future	11.39	Put	1,155.73000	1.15573		1,119.00000	1.11900	1,155.730	11.59	0.30	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	721.94000	0.72194		701.83000	0.70183	721.940	12.20	0.20	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	587.24000	0.58724		572.20000	0.57220	587.240	12.48	0.17	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			11.13548	86.45117		11.09952	86.66690		11.00	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future			11.36105	87.44741		11.32351	87.66595		10.62	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	455.45000	0.45545		491.67000	0.49167	455.450	9.63	0.13	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,811.44000	5.81144		5,675.37000	5.67537	5,811.440	9.86	0.69	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,996.69000	3.99669		3,894.58000	3.89458	3,996.690	10.32	0.55	0.00	0	100.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			10.87871	84.79743		10.84051	85.04179		11.54	0.00	150,515,438.25	1,775	119,387.00
R2037	On 04/11/2021	Bond Future	11.49	Call	3,861.61000	3.86161		4,111.03000	4.11103	3,861.610	12.52	0.92	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	1.76000	0.00176		2.53000	0.00253	1.760	14.13	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			11.08639	81.48844		11.04657	81.73588		12.14	0.00	140,486,070.56	1,724	4,428.00
R2037	On 05/05/2022	Bond Future			11.29663	82.44681		11.25515	82.69739		11.50	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future			11.52016	79.14319		11.47688	79.39693		11.73	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	533.72000	0.53372		579.88000	0.57988	533.720	10.69	0.14	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	5,400.22000	5.40022		5,247.90000	5.24790	5,400.220	10.90	0.66	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,570.16000	3.57016		3,459.27000	3.45927	3,570.160	11.43	0.51	0.00	0	50.00
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 04/11/2021	Bond Future			10.99718	86.86032		10.97915	86.98365		11.97	0.00	12,073,584.48	139	81,697.00
R2040	On 03/02/2022	Bond Future			11.19940	83.32405		11.18058	83.44908		12.63	0.00	0.00	0	3,140.00
R2040	On 05/05/2022	Bond Future			11.40363	84.30403		11.38400	84.43079		11.95	0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future	9.82	Call	195.94000	0.19594		211.30000	0.21130	195.940	10.88	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	845.33000	0.84533		889.04000	0.88904	845.330	10.80	0.22	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	602.36000	0.60236		600.39000	0.60039	602.360	14.62	0.12	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.62051	80.77120		11.60001	80.89963		12.19	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 04/11/2021	Bond Future			11.01434	83.71135		11.00126	83.80233		12.42	0.00	126,153,004.45	1,507	60,790.00
R2044	On 03/02/2022	Bond Future			11.20629	80.26516		11.19263	80.35745		13.10	0.00	119,595,088.40	1,490	1,490.00
R2044	On 05/05/2022	Bond Future			11.39975	81.20922		11.38550	81.30279		12.39	0.00	0.00	0	0.00
R2044	On 04/08/2022	Bond Future			11.60484	77.76591		11.58995	77.86077		12.65	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 04/11/2021	Bond Future			10.95818	82.73081		10.93999	82.86110		12.75	0.00	59,566,183.20	720	167,401.00
R2048	On 04/11/2021	Bond Future	10.20	Call	15.16000	0.01516		25.61000	0.02561	15.160	12.21	0.02	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	586.68000	0.58668		692.33000	0.69233	586.680	12.47	0.34	0.00	0	1,050.00
R2048	On 03/02/2022	Bond Future			11.14657	83.65293		11.12757	83.78499		12.73	0.00	59,309,927.37	709	4,659.00
R2048	On 03/02/2022	Bond Future	10.00	Call	163.18000	0.16318		182.49000	0.18249	163.180	11.66	0.07	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	277.45000	0.27745		305.89000	0.30589	277.450	11.48	0.11	0.00	0	900.00

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	
R2048	On 03/02/2022	Bond Future	10.40	Call	491.39000	0.49139	533.27000	0.53327	491.390	11.62	0.17	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,032.58000	1.03258	1,098.41000	1.09841	1,032.580	11.99	0.30	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,553.47000	1.55347	1,635.27000	1.63527	1,553.470	12.27	0.40	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	1,861.86000	1.86186	1,951.09000	1.95109	1,861.860	12.42	0.44	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			11.32878	80.22146	11.30898	80.35525		12.71	0.00	0.00	0	0.00
R2048	On 04/08/2022	Bond Future			11.51954	81.14526	11.49887	81.28087		12.27	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 04/11/2021	Bond Future			10.65392	68.61873	10.62063	68.80348		12.25	0.00	9,126,291.09	133	34,514.00
R209	On 04/11/2021	Bond Future	9.50	Call	0.25000	0.00025	0.75000	0.00075	0.250	11.21	0.00	0.00	0	6,000.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,789.26000	3.78926	3,622.80000	3.62280	3,789.260	11.25	0.97	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	2,423.62000	2.42362	2,295.22000	2.29522	2,423.620	11.38	0.87	0.00	0	9,250.00
R209	On 04/11/2021	Bond Future	10.50	Put	1,337.89000	1.33789	1,268.76000	1.26876	1,337.890	11.87	0.65	0.00	0	150.00
R209	On 04/11/2021	Bond Future	12.00	Put	1.98000	0.00198	2.85000	0.00285	1.980	14.85	0.00	0.00	0	9,000.00
R209	On 03/02/2022	Bond Future			10.84431	69.38351	10.80972	69.57062		12.28	0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future			11.03531	67.05777	10.99938	67.24726		12.19	0.00	0.00	0	0.00
R209	On 04/08/2022	Bond Future			11.23232	67.83081	11.19499	68.02271		11.81	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 04/11/2021	Bond Future			212.94948	212.94948	213.01051	213.01051			0.00	215,291,924.28	1,011	1,486.00
R210	On 03/02/2022	Bond Future			215.37573	215.37573	215.43833	215.43833			0.00	217,744,863.03	1,011	1,011.00
R210	On 05/05/2022	Bond Future			215.10053	215.10053	215.16439	215.16439			0.00	0.00	0	0.00
R210	On 04/08/2022	Bond Future			217.75988	217.75988	217.82473	217.82473			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 04/11/2021	Bond Future			175.60447	175.60447	175.64289	175.64289			0.00	0.00	0	4,605.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/11/2021	Bond Future			9.96218	83.63046	9.90889	83.91181		9.79	0.00	50,345,536.92	602	9,517.00
R213	On 03/02/2022	Bond Future			10.18308	84.56258	10.12737	84.84740		9.65	0.00	46,002,043.52	544	544.00
R213	On 03/02/2022	Bond Future	8.63	Call	42.87000	0.04287	55.32000	0.05532	42.870	8.73	0.03	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	71.60000	0.07160	90.51000	0.09051	71.600	8.68	0.04	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	187.37000	0.18737	227.65000	0.22765	187.370	8.57	0.10	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	223.71000	0.22371	269.79000	0.26979	223.710	8.55	0.12	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,740.33000	3.74033	3,545.10000	3.54510	3,740.330	8.94	0.76	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	3,068.80000	3.06880	2,898.76000	2.89876	3,068.800	9.16	0.68	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	2,306.75000	2.30675	2,170.38000	2.17038	2,306.750	9.44	0.57	0.00	0	430.00

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	
R213	On 03/02/2022	Bond Future	10.15	Put	1,898.76000	1.89876	1,782.26000	1.78226	1,898.760	9.57	0.50	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,848.73000	1.84873	1,734.78000	1.73478	1,848.730	9.58	0.50	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,658.28000	1.65828	1,554.33000	1.55433	1,658.280	9.65	0.46	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	1,009.36000	1.00936	943.26000	0.94326	1,009.360	10.01	0.32	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	912.59000	0.91259	852.70000	0.85270	912.590	10.10	0.29	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.39978	82.02454	10.34159	82.31293		9.53	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.62979	82.97276	10.56892	83.26486		9.21	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 04/11/2021	Bond Future			10.98355	65.59580	10.97045	65.66994		13.01	0.00	9,839,370.00	150	17,980.00
R214	On 03/02/2022	Bond Future			11.17297	66.32690	11.15931	66.40214		13.03	0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future			11.35619	63.82696	11.34199	63.90320		12.98	0.00	0.00	0	0.00
R214	On 04/08/2022	Bond Future			11.54762	64.56181	11.53283	64.63914		12.57	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 :											4,831,706,437.03	50,072	1 205 916.00	
Grand Total:											4,831,706,437.03	50,072	1 205 916.00	