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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2021

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		804.21300	804.21300		805.07100	805.07100			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		813.85400	813.85400		814.56000	814.56000			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		823.83400	823.83400		824.30700	824.30700			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		834.31300	834.31300		834.80300	834.80300			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		919.91800	919.91800		919.19000	919.19000			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		930.94700	930.94700		930.02400	930.02400			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		942.36200	942.36200		941.15300	941.15300			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		954.34900	954.34900		953.13600	953.13600			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		817.60500	817.60500		816.74100	816.74100			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		827.40800	827.40800		826.36700	826.36700			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		837.55400	837.55400		836.25600	836.25600			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	848.20700	848.20700		846.90300	846.90300			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	11.47498	77.86602		11.49809	77.74650			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.71169	75.04102		11.73888	74.90453			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.95847	75.94167		11.99150	75.78082			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.20894	73.18662		12.24307	73.02533			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	11.93098	76.45313		11.95906	76.28701			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.15360	73.13012		12.18562	72.94652			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.37927	74.00631		12.41669	73.79822			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.60897	70.74717		12.64779	70.53789			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	806.91900	806.91900		806.07900	806.07900			0.00	0.00	0	985.00
GOVI	On 05/05/2022	GOVI	816.59300	816.59300		815.58000	815.58000			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	826.60600	826.60600		825.33900	825.33900			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	837.12100	837.12100		835.84800	835.84800			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.21713	155.21713		155.11184	155.11184			0.00	0.00	0	5,316.00
I2025	On 05/05/2022	Bond Future	157.11641	157.11641		156.97825	156.97825			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.49185	157.49185		157.30521	157.30521			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.51183	159.51183		159.32531	159.32531			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	115.07590	115.07590		115.22155	115.22155			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	115.28648	115.28648		115.41055	115.41055			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.74295	116.74295		116.83419	116.83419			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	117.01906	117.01906		117.11326	117.11326			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	111.33751	111.33751		111.10813	111.10813			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	111.42062	111.42062		111.16593	111.16593			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	112.82825	112.82825		112.53724	112.53724			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	112.97330	112.97330		112.68042	112.68042			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	125.24610	125.24610		124.82496	124.82496			0.00	0.00	0	6,276.00
I2038	On 05/05/2022	Bond Future	126.77877	126.77877		126.32706	126.32706			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	126.56995	126.56995		126.07470	126.07470			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	128.19347	128.19347		127.69415	127.69415			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	115.17282	115.17282		115.16128	115.16128			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	114.70043	114.70043		114.66553	114.66553			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	116.14987	116.14987		116.08003	116.08003			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	115.72091	115.72091		115.65214	115.65214			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	117.61159	117.61159		117.48818	117.48818			0.00	0.00	0	8,495.00
I2050	On 05/05/2022	Bond Future	119.05071	119.05071		118.90167	118.90167			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	118.54327	118.54327		118.35727	118.35727			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	120.06405	120.06405		119.87752	119.87752			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	306.17400	306.17400		305.94900	305.94900			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	309.91900	309.91900		309.62900	309.62900			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	313.79400	313.79400		313.40800	313.40800			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	317.85800	317.85800		317.47200	317.47200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.91500	96.08500		3.84500	96.15500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.02500	95.97500		3.93000	96.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.29000	95.71000		4.19000	95.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.46500	95.53500		4.27500	95.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.67000	95.33000		4.55000	95.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.75500	95.24500		4.71000	95.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.02500	94.97500		4.89000	95.11000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.32500	94.67500		5.29500	94.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.92000	94.08000		5.83500	94.16500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.38000	93.62000		6.16000	93.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.63000	93.37000		6.50500	93.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.91500	93.08500		6.77500	93.22500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.13355	110.74740		8.10379	110.87197		5.72	0.00	154,935,612.60	1,399	53,981.00
R186	On 05/05/2022	Bond Future	8.36027	112.07574		8.33413	112.17916		5.51	0.00	13,112,861.58	117	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	86.27000	0.08627	93.15000	0.09315	86.270	5.21	0.05	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	255.95000	0.25595	272.71000	0.27271	255.950	5.03	0.13	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	367.29000	0.36729	389.50000	0.38950	367.290	4.97	0.18	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	814.66000	0.81466	852.69000	0.85269	814.660	5.21	0.32	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,230.79000	1.23079	1,279.75000	1.27975	1,230.790	5.36	0.42	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,633.19000	1.63319	1,690.68000	1.69068	1,633.190	5.45	0.50	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,185.62000	1.18562	1,150.59000	1.15059	1,185.620	5.56	0.39	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	814.48000	0.81448	789.03000	0.78903	814.480	5.71	0.29	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	601.79000	0.60179	582.48000	0.58248	601.790	5.86	0.23	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.60682	108.13033	8.58759	108.20209		5.56	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	169.90000	0.16990	177.45000	0.17745	169.900	4.88	0.08	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	888.80000	0.88880	914.22000	0.91422	888.800	5.07	0.31	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	698.02000	0.69802	686.03000	0.68603	698.020	6.19	0.21	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.86236	109.54433	8.84103	109.61915		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			322.24249	322.24249	322.23078	322.23078			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			326.18513	326.18513	326.10780	326.10780			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.95079	321.95079	321.77640	321.77640			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.08114	326.08114	325.91012	325.91012			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			242.93744	242.93744	242.91342	242.91342			0.00	0.00	0	8,050.00
R202	On 05/05/2022	Bond Future			245.90972	245.90972	245.83623	245.83623			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			244.57833	244.57833	244.43116	244.43116			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			247.71547	247.71547	247.57056	247.57056			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			5.35150	105.87119	5.32710	105.89638		1.14	0.00	341,116,974.18	3,222	16,528.00
R2023	On 05/05/2022	Bond Future			5.50677	103.23016	5.50130	103.23449		0.98	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			5.74732	104.47771	5.79598	104.45083		0.71	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			6.26657	101.91528	6.34763	101.89041		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			9.61097	91.33749	9.62337	91.27342		9.29	0.00	152,898,958.26	1,674	83,335.00
R2030	On 03/02/2022	Bond Future	8.39	Call	56.99000	0.05699	56.45000	0.05645	56.990	8.57	0.04	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.80	Call	212.04000	0.21204	208.91000	0.20891	212.040	8.50	0.12	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	8.85	Call	249.29000	0.24929	245.56000	0.24556	249.290	8.54	0.14	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	512.66000	0.51266	504.70000	0.50470	512.660	8.75	0.24	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,290.08000	2.29008	2,339.93000	2.33993	2,290.080	8.97	0.63	0.00	0	101.00

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R2030	On 03/02/2022	Bond Future	9.40	Call	1,031.64000	1.03164	1,015.96000	1.01596	1,031.640	9.02	0.39	0.00	0	950.00	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,508.89000	1.50889	1,486.85000	1.48685	1,508.890	9.18	0.50	0.00	0	1,000.00	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,155.61000	1.15561	1,191.48000	1.19148	1,155.610	9.31	0.40	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.90	Put	932.82000	0.93282	964.58000	0.96458	932.820	9.41	0.34	0.00	0	8,000.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	147.69000	0.14769	156.54000	0.15654	147.690	10.58	0.07	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			9.82666	92.43362	9.84344	92.34992		8.91	0.00	0.00	0	14,727.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	46.13000	0.04613	45.04000	0.04504	46.130	8.44	0.02	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	118.88000	0.11888	116.07000	0.11607	118.880	8.35	0.05	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	235.83000	0.23583	230.33000	0.23033	235.830	8.28	0.10	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	454.33000	0.45433	444.20000	0.44420	454.330	8.26	0.17	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	534.58000	0.53458	522.95000	0.52295	534.580	8.32	0.19	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,610.54000	3.61054	3,671.85000	3.67185	3,610.540	8.65	0.66	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,960.01000	1.96001	2,004.14000	2.00414	1,960.010	9.04	0.44	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,490.41000	1.49041	1,527.50000	1.52750	1,490.410	9.26	0.36	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	589.06000	0.58906	608.00000	0.60800	589.060	10.26	0.17	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.05897	89.52636	10.08235	89.41397		8.87	0.00	0.00	0	0.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	250.83000	0.25083	242.82000	0.24282	250.830	8.25	0.09	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	788.26000	0.78826	766.69000	0.76669	788.260	8.25	0.23	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,246.13000	1.24613	1,281.13000	1.28113	1,246.130	9.73	0.27	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.28261	90.70406	10.30670	90.59231		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			10.09983	91.37692	10.11215	91.30597		10.31	0.00	1,553,407.64	17	109,673.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	51.59000	0.05159	51.01000	0.05101	51.590	9.04	0.03	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	115.86000	0.11586	114.15000	0.11415	115.860	8.94	0.07	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.57	Call	498.78000	0.49878	490.60000	0.49060	498.780	9.39	0.22	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	513.57000	0.51357	505.16000	0.50516	513.570	9.40	0.23	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	575.82000	0.57582	566.43000	0.56643	575.820	9.46	0.25	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,184.49000	3.18449	3,244.74000	3.24474	3,184.490	9.54	0.73	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,629.66000	2.62966	2,685.78000	2.68578	2,629.660	9.75	0.65	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,149.16000	1.14916	1,131.39000	1.13139	1,149.160	9.89	0.40	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	2,310.84000	2.31084	2,364.02000	2.36402	2,310.840	9.89	0.60	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,590.97000	1.59097	1,635.50000	1.63550	1,590.970	10.19	0.47	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,110.18000	1.11018	1,146.76000	1.14676	1,110.180	10.42	0.36	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	926.58000	0.92658	959.45000	0.95945	926.580	10.53	0.32	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	800.28000	0.80028	830.30000	0.83030	800.280	10.63	0.28	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.65	Put	643.11000	0.64311	669.18000	0.66918	643.110	10.81	0.24	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	631.32000	0.63132	657.08000	0.65708	631.320	10.82	0.23	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	404.61000	0.40461	423.60000	0.42360	404.610	11.22	0.16	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	368.55000	0.36855	386.32000	0.38632	368.550	11.30	0.15	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	262.57000	0.26257	276.45000	0.27645	262.570	11.61	0.11	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.30454	88.32626	10.32068	88.23611		10.28	0.00	0.00	0	20,384.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	817.60000	0.81760	800.80000	0.80080	817.600	9.55	0.25	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	2,117.86000	2.11786	2,083.11000	2.08311	2,117.860	10.22	0.47	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,426.58000	2.42658	2,388.30000	2.38830	2,426.580	10.32	0.51	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,176.83000	1.17683	1,208.49000	1.20849	1,176.830	11.16	0.27	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	944.39000	0.94439	971.37000	0.97137	944.390	11.46	0.23	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.51744	89.37152	10.53923	89.25352		9.88	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	340.17000	0.34017	329.91000	0.32991	340.170	8.92	0.11	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,141.05000	1.14105	1,113.08000	1.11308	1,141.050	9.21	0.28	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,159.12000	1.15912	1,191.30000	1.19130	1,159.120	11.06	0.23	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.73206	86.40162	10.75446	86.28404		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			10.53272	92.31791	10.55540	92.17253		11.48	0.00	0.00	0	98,967.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	230.29000	0.23029	219.72000	0.21972	230.290	10.28	0.11	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	479.38000	0.47938	459.40000	0.45940	479.380	10.64	0.20	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	789.36000	0.78936	759.14000	0.75914	789.360	10.93	0.28	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,103.63000	1.10363	1,064.17000	1.06417	1,103.630	11.16	0.35	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,153.27000	1.15327	1,112.43000	1.11243	1,153.270	11.19	0.37	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	2,611.03000	2.61103	2,709.91000	2.70991	2,611.030	11.29	0.59	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,389.28000	1.38928	1,342.06000	1.34206	1,389.280	11.30	0.41	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	1,721.70000	1.72170	1,800.52000	1.80052	1,721.700	11.61	0.45	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	1,612.74000	1.61274	1,688.57000	1.68857	1,612.740	11.66	0.43	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	852.35000	0.85235	902.34000	0.90234	852.350	12.28	0.26	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	823.92000	0.82392	872.73000	0.87273	823.920	12.32	0.26	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	743.97000	0.74397	789.36000	0.78936	743.970	12.44	0.23	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	555.23000	0.55523	591.89000	0.59189	555.230	12.77	0.18	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	509.08000	0.50908	543.45000	0.54345	509.080	12.87	0.17	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	458.64000	0.45864	490.40000	0.49040	458.640	12.99	0.16	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	246.19000	0.24619	265.85000	0.26585	246.190	13.56	0.09	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	185.21000	0.18521	200.90000	0.20090	185.210	13.79	0.07	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.72732	88.94674	10.75386	88.78129		11.49	0.00	0.00	0	8,926.00	
R2035	On 04/08/2022	Bond Future			10.93155	89.99744	10.96362	89.80322		11.05	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	491.08000	0.49108	468.71000	0.46871	491.080	9.97	0.13	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	809.01000	0.80901	775.07000	0.77507	809.010	10.02	0.20	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,164.65000	2.16465	2,094.28000	2.09428	2,164.650	10.63	0.40	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,252.87000	4.25287	4,370.37000	4.37037	4,252.870	10.73	0.57	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,789.05000	2.78905	2,878.90000	2.87890	2,789.050	11.16	0.43	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	1,130.24000	1.13024	1,175.29000	1.17529	1,130.240	12.52	0.20	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.13653	86.70524	11.16960	86.51053		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	
R2037	On 03/02/2022	Bond Future			10.71348	83.85039	10.73603	83.70468		12.69	0.00	153,278,512.92	1,828	111,681.00	
R2037	On 05/05/2022	Bond Future			10.90549	84.85678	10.93169	84.69202		12.14	0.00	0.00	0	11,855.00	
R2037	On 04/08/2022	Bond Future			11.10874	81.60518	11.14019	81.41299		12.29	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 04/08/2022	Bond Future	10.10	Call	954.26000	0.95426		916.46000	0.91646	954.260	11.30	0.22	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,055.94000	4.05594		4,167.08000	4.16708	4,055.940	12.20	0.54	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,599.70000	2.59970		2,682.70000	2.68270	2,599.700	12.75	0.39	0.00	0	50.00
R2037	On 03/11/2022	Bond Future			11.30077	82.68348		11.33313	82.49083		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			10.81338	85.94928		10.84105	85.75679		13.26	0.00	0.00	0	76,581.00
R2040	On 05/05/2022	Bond Future			10.99898	86.98093		11.03038	86.76831		12.67	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	368.64000	0.36864		348.26000	0.34826	368.640	11.33	0.12	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,653.49000	1.65349		1,586.79000	1.58679	1,653.490	12.15	0.36	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	351.49000	0.35149		372.56000	0.37256	351.490	16.34	0.08	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.19516	83.50378		11.23181	83.26262		12.85	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	448.89000	0.44889		424.47000	0.42447	448.890	11.68	0.12	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,079.66000	2.07966		1,997.84000	1.99784	2,079.660	12.27	0.37	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,451.37000	1.45137		1,514.42000	1.51442	1,451.370	14.29	0.23	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.37999	84.60769		11.41777	84.36547		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			10.85071	82.72660		10.87829	82.53119		13.89	0.00	6,039,041.80	73	53,906.00
R2044	On 05/05/2022	Bond Future			11.02698	83.71961		11.05814	83.50468		13.27	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.21295	80.32905		11.24913	80.08651		13.46	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.38778	81.39100		11.42507	81.14736		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			10.78225	86.25373		10.82015	85.97630		13.60	0.00	0.00	0	179,022.00
R2048	On 03/02/2022	Bond Future	10.00	Call	291.23000	0.29123		264.97000	0.26497	291.230	12.49	0.12	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	556.86000	0.55686		511.67000	0.51167	556.860	12.76	0.20	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	965.57000	0.96557		895.68000	0.89568	965.570	13.09	0.30	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,855.69000	1.85569		1,742.56000	1.74256	1,855.690	13.53	0.47	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	2,630.29000	2.63029		2,487.53000	2.48753	2,630.290	13.83	0.57	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	3,065.50000	3.06550		2,908.54000	2.90854	3,065.500	13.99	0.62	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			10.94709	82.87290		10.98887	82.57508		13.69	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.11876	83.85118		11.16584	83.52476		13.17	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.28943	80.54178		11.33811	80.21312		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			10.46976	71.44962		10.49208	71.32399		12.80	0.00	0.00	0	17,702.00
R209	On 05/05/2022	Bond Future			10.64367	69.16521		10.66943	69.02371		12.79	0.00	0.00	0	5,396.00
R209	On 05/05/2022	Bond Future	9.75	Call	516.47000	0.51647		495.00000	0.49500	516.470	11.34	0.18	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,104.03000	2.10403		2,174.58000	2.17458	2,104.030	12.79	0.44	0.00	0	12,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	511.73000	0.51173		536.19000	0.53619	511.730	14.93	0.14	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.82236	69.98257		10.85298	69.81844		12.34	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	On 03/11/2022	Bond Future			11.00025	67.76373		11.03173	67.59900		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			215.05412	215.05412		215.03878	215.03878			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.83313	214.83313		214.77422	214.77422			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			217.54746	217.54746		217.42367	217.42367			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			217.42901	217.42901		217.30707	217.30707			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			9.89161	86.06703		9.90914	85.97554		9.99	0.00	0.00	0	20,884.00
R213	On 03/02/2022	Bond Future	8.63	Call	42.44000	0.04244		41.22000	0.04122	42.440	8.96	0.03	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	77.41000	0.07741		75.07000	0.07507	77.410	8.91	0.05	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	253.25000	0.25325		245.61000	0.24561	253.250	9.02	0.14	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	317.43000	0.31743		308.04000	0.30804	317.430	9.11	0.17	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,484.78000	2.48478		2,554.37000	2.55437	2,484.780	9.55	0.66	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,918.26000	1.91826		1,979.90000	1.97990	1,918.260	9.78	0.56	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,304.43000	1.30443		1,354.64000	1.35464	1,304.430	9.99	0.43	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,006.55000	1.00655		1,049.61000	1.04961	1,006.550	10.13	0.36	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	971.27000	0.97127		1,013.41000	1.01341	971.270	10.15	0.35	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	840.17000	0.84017		878.64000	0.87864	840.170	10.23	0.31	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	443.19000	0.44319		468.03000	0.46803	443.190	10.73	0.19	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	389.05000	0.38905		411.66000	0.41166	389.050	10.84	0.17	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.09162	83.56698		10.11330	83.45723		9.98	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.30307	84.55683		10.33085	84.42058		9.50	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.51802	82.13619		10.54668	82.00002		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			10.82439	68.29167		10.85191	68.13309		13.77	0.00	0.00	0	19,929.00
R214	On 05/05/2022	Bond Future			10.99178	65.83079		11.02272	65.65677		13.82	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.16589	66.60764		11.20162	66.41166		13.33	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.33908	64.20637		11.37587	64.00937		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

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/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 :											822,935,368.98	8,330	1 119 256,00
Grand Total:											822,935,368.98	8,330	1 119 256,00