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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2021

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		807.79000	807.79000		807.38600	807.38600			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		817.37000	817.37000		816.99500	816.99500			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		827.28500	827.28500		826.95300	826.95300			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		837.72200	837.72200		837.40700	837.40700			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		921.58200	921.58200		920.08400	920.08400			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		932.51200	932.51200		931.03400	931.03400			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		943.82300	943.82300		942.38200	942.38200			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		955.73100	955.73100		954.29600	954.29600			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		819.94200	819.94200		817.82500	817.82500			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		829.66600	829.66600		827.55800	827.55800			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		839.73000	839.73000		837.64500	837.64500			0.00	0.00	0	0.00

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ALBI	On 03/11/2022	Index Future	850.32400	850.32400		848.23500	848.23500			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	11.48605	77.80874		11.53552	77.55350			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.72510	74.97366		11.77603	74.71860			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.97449	75.86359		12.02673	75.60979			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.22723	73.10012		12.28136	72.84498			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	11.86394	76.85225		11.92333	76.49849			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.08523	73.52474		12.14668	73.16990			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.30963	74.39627		12.37298	74.04139			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.53760	71.13465		12.60342	70.77717			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	809.26500	809.26500		807.23900	807.23900			0.00	16,185,300.00	2	983.00
GOVI	On 05/05/2022	GOVI	818.86300	818.86300		816.84600	816.84600			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	828.79600	828.79600		826.80200	826.80200			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	839.25200	839.25200		837.25500	837.25500			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.41935	154.41935		154.33951	154.33951			0.00	0.00	0	5,431.00
I2025	On 05/05/2022	Bond Future	156.28995	156.28995		156.21569	156.21569			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.63294	156.63294		156.56735	156.56735			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.62629	158.62629		158.56390	158.56390			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	113.00760	113.00760		112.92251	112.92251			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	113.17918	113.17918		113.09786	113.09786			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	114.59450	114.59450		114.51889	114.51889			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	114.82981	114.82981		114.75651	114.75651			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	109.13413	109.13413		109.01712	109.01712			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	109.17704	109.17704		109.06316	109.06316			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	110.54229	110.54229		110.43342	110.43342			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	110.64536	110.64536		110.53835	110.53835			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	122.14000	122.14000		121.81132	121.81132			0.00	0.00	0	6,294.00
I2038	On 05/05/2022	Bond Future	123.61966	123.61966		123.29217	123.29217			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	123.35270	123.35270		123.02887	123.02887			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	124.92268	124.92268		124.59799	124.59799			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	112.47392	112.47392		111.15202	111.15202			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	111.95509	111.95509		110.62192	110.62192			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	113.35520	113.35520		112.01198	112.01198			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	112.87622	112.87622		111.51934	111.51934			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	113.01452	113.01452		112.89755	112.89755			0.00	3,390,435.60	30	9,230.00
I2050	On 05/05/2022	Bond Future	114.38353	114.38353		114.26991	114.26991			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	113.80098	113.80098		113.69323	113.69323			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	115.24951	115.24951		115.14309	115.14309			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	301.17700	301.17700		300.20200	300.20200			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	304.82300	304.82300		303.84800	303.84800			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	308.59300	308.59300		307.62400	307.62400			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	312.55900	312.55900		311.58500	311.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.87500	96.12500		3.88500	96.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.93500	96.06500		3.94500	96.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.19000	95.81000		4.20000	95.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.25500	95.74500		4.26500	95.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.58000	95.42000		4.59000	95.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.64000	95.36000		4.65000	95.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.92000	95.08000		4.93000	95.07000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.30500	94.69500		5.31500	94.68500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.75000	94.25000		5.83000	94.17000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.01000	93.99000		6.10000	93.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.32500	93.67500		6.40500	93.59500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.50500	93.49500		6.59500	93.40500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.01770	111.23331		8.03146	111.17545		5.66	0.00	118,129,775.22	1,062	58,468.00
R186	On 05/05/2022	Bond Future	8.23979	112.55345		8.25332	112.49967		5.64	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	95.89000	0.09589	94.24000	0.09424	95.890	5.33	0.06	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	293.13000	0.29313		287.84000	0.28784	293.130	5.15	0.15	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	423.27000	0.42327		415.67000	0.41567	423.270	5.09	0.21	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	926.14000	0.92614		911.67000	0.91167	926.140	5.34	0.36	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,386.00000	1.38600		1,366.28000	1.36628	1,386.000	5.49	0.47	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,825.70000	1.82570		1,801.56000	1.80156	1,825.700	5.58	0.55	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	953.03000	0.95303		976.63000	0.97663	953.030	5.69	0.34	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	632.42000	0.63242		650.38000	0.65038	632.420	5.84	0.25	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	454.45000	0.45445		468.63000	0.46863	454.450	5.99	0.19	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.48129	108.59989		8.49406	108.55201		5.66	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	190.43000	0.19043		187.41000	0.18741	190.430	4.91	0.10	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,001.68000	1.00168		988.92000	0.98892	1,001.680	5.14	0.34	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	570.58000	0.57058		582.55000	0.58255	570.580	6.29	0.18	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.73047	110.00808		8.74341	109.96247		5.59	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			321.95477	321.95477		321.63841	321.63841			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			325.85434	325.85434		325.54770	325.54770			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.57040	321.57040		321.28037	321.28037			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.66361	325.66361		325.37825	325.37825			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			239.79792	239.79792		238.39083	238.39083			0.00	0.00	0	7,744.00
R202	On 05/05/2022	Bond Future			242.70248	242.70248		241.28846	241.28846			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			241.29758	241.29758		239.88081	239.88081			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			244.36850	244.36850		242.93978	242.93978			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			4.99069	106.24461		4.98930	106.24605		1.30	0.00	0.00	0	16,327.00
R2023	On 05/05/2022	Bond Future			5.04744	103.59513		5.04002	103.60104		1.08	0.00	0.00	0	835.00
R2023	On 04/08/2022	Bond Future			5.09905	104.83708		5.07696	104.84937		0.77	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.12994	102.26523		5.08146	102.28021		0.81	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			9.60171	91.38537		9.61498	91.31677		9.08	0.00	211,465,746.18	2,314	83,496.00
R2030	On 03/02/2022	Bond Future	8.39	Call	22.53000	0.02253		22.43000	0.02243	22.530	8.41	0.02	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	140.41000	0.14041		138.12000	0.13812	140.410	8.27	0.10	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	454.57000	0.45457		445.74000	0.44574	454.570	8.38	0.25	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,010.84000	2.01084		2,065.87000	2.06587	2,010.840	8.51	0.66	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,264.89000	1.26489		1,241.37000	1.24137	1,264.890	8.73	0.51	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	882.12000	0.88212		919.26000	0.91926	882.120	8.91	0.38	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	1,862.78000	1.86278		1,830.42000	1.83042	1,862.780	8.93	0.63	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.90	Put	674.68000	0.67468		706.49000	0.70649	674.680	9.00	0.31	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	59.19000	0.05919		64.76000	0.06476	59.190	10.10	0.04	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.81927	92.47052		9.83238	92.40508		8.85	0.00	0.00	0	14,757.00
R2030	On 05/05/2022	Bond Future	7.73	Call	30.52000	0.03052		30.10000	0.03010	30.520	8.40	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	91.96000	0.09196		90.58000	0.09058	91.960	8.40	0.05	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	194.91000	0.19491		191.83000	0.19183	194.910	8.34	0.09	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	385.01000	0.38501		378.83000	0.37883	385.010	8.25	0.15	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	447.13000	0.44713		439.95000	0.43995	447.130	8.23	0.17	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,378.13000	3.37813		3,428.37000	3.42837	3,378.130	8.21	0.68	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	1,725.75000	1.72575		1,761.37000	1.76137	1,725.750	8.66	0.44	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,254.05000	1.25405		1,283.43000	1.28343	1,254.050	8.82	0.35	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	409.25000	0.40925		422.61000	0.42261	409.250	9.64	0.14	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.05372	89.55163		10.06636	89.49082		8.79	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	212.47000	0.21247		209.45000	0.20945	212.470	8.21	0.08	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	704.75000	0.70475		695.33000	0.69533	704.750	8.16	0.22	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,012.44000	1.01244		1,031.95000	1.03195	1,012.440	9.13	0.25	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.27908	90.72045		10.29184	90.66122		8.57	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			10.05590	91.63057		10.09468	91.40661		9.91	0.00	145,692,606.30	1,590	113,323.00
R2032	On 03/02/2022	Bond Future	8.91	Call	22.22000	0.02222		19.41000	0.01941	22.220	8.81	0.02	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	62.01000	0.06201		54.52000	0.05452	62.010	8.70	0.05	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	336.02000	0.33602		301.51000	0.30151	336.020	8.65	0.20	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	388.86000	0.38886		349.99000	0.34999	388.860	8.70	0.22	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	2,157.17000	2.15717		2,318.18000	2.31818	2,157.170	8.96	0.66	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	924.07000	0.92407		848.25000	0.84825	924.070	9.08	0.40	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	1,832.10000	1.83210		1,980.24000	1.98024	1,832.100	9.08	0.60	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	1,142.97000	1.14297		1,255.33000	1.25533	1,142.970	9.44	0.44	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	722.52000	0.72252		805.51000	0.80551	722.520	9.74	0.31	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	570.26000	0.57026		640.64000	0.64064	570.260	9.85	0.26	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	468.72000	0.46872		529.85000	0.52985	468.720	9.94	0.22	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	336.39000	0.33639		384.22000	0.38422	336.390	10.09	0.17	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	180.48000	0.18048		209.89000	0.20989	180.480	10.43	0.10	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	158.44000	0.15844		184.91000	0.18491	158.440	10.51	0.09	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	99.38000	0.09938		117.40000	0.11740	99.380	10.82	0.06	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.26069	88.57182		10.30047	88.34901		10.05	0.00	0.00	0	20,406.00
R2032	On 05/05/2022	Bond Future	9.58	Call	647.86000	0.64786		603.16000	0.60316	647.860	8.84	0.23	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,910.12000	1.91012		1,812.53000	1.81253	1,910.120	9.41	0.48	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,239.08000	2.23908		2,131.30000	2.13130	2,239.080	9.56	0.52	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	827.01000	0.82701		886.89000	0.88689	827.010	10.27	0.24	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	629.56000	0.62956		677.83000	0.67783	629.560	10.54	0.19	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 04/08/2022	Bond Future			10.47381		89.60843		10.51437	89.38816		9.51	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	268.49000		0.26849		250.26000	0.25026	268.490	8.52	0.10	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	961.68000		0.96168		908.93000	0.90893	961.680	8.55	0.26	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	818.95000		0.81895		866.84000	0.86684	818.950	10.11	0.19	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.68820		86.63246		10.73012	86.41181		9.77	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			10.55089		92.20141		10.59987	91.88847		11.00	0.00	408,360,044.89	4,429	105,266.00
R2035	On 03/02/2022	Bond Future	9.70	Call	95.63000		0.09563		80.93000	0.08093	95.630	9.70	0.06	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	219.13000		0.21913		187.87000	0.18787	219.130	9.58	0.13	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	420.74000		0.42074		366.45000	0.36645	420.740	9.68	0.21	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	669.07000		0.66907		590.85000	0.59085	669.070	9.88	0.30	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	711.03000		0.71103		629.09000	0.62909	711.030	9.90	0.31	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	2,261.48000		2.26148	2,476.97000	2,476.97000	2,261.480	2,261.480	10.02	0.64	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	920.70000		0.92070		821.25000	0.82125	920.700	10.03	0.37	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	1,345.94000		1.34594	1,505.70000	1,505.70000	1,345.940	1,345.940	10.44	0.45	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	1,240.49000		1.24049	1,392.11000	1,392.11000	1,240.490	1,240.490	10.51	0.43	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	523.16000		0.52316	606.55000	606.55000	523.160	523.160	11.04	0.22	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	498.09000		0.49809	578.51000	578.51000	498.090	498.090	11.06	0.21	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	428.96000		0.42896	500.90000	500.90000	428.960	428.960	11.14	0.19	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	278.14000		0.27814	329.68000	329.68000	278.140	278.140	11.38	0.13	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	245.59000		0.24559	292.24000	292.24000	245.590	245.590	11.47	0.12	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	211.34000		0.21134	252.66000	252.66000	211.340	211.340	11.58	0.10	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	90.42000		0.09042	110.76000	110.76000	90.420	90.420	12.24	0.05	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	62.31000		0.06231	77.07000	77.07000	62.310	62.310	12.55	0.03	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.74802		88.81765		10.79837	88.50482		11.21	0.00	0.00	0	8,926.00
R2035	On 05/05/2022	Bond Future	10.72	Call	2,385.20000		2.38520	2,239.34000	2,239.34000	2,385.200	2,385.200	10.91	0.50	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	2,271.71000		2.27171	2,426.26000	2,426.26000	2,271.710	2,271.710	11.02	0.46	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	239.19000		0.23919	264.58000	264.58000	239.190	239.190	13.85	0.07	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.95504		89.85512		11.00664	89.54365		10.57	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	344.12000		0.34412	314.50000	314.50000	344.120	344.120	9.47	0.11	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	602.89000		0.60289	555.36000	555.36000	602.890	602.890	9.48	0.17	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,770.63000		1.77063	1,662.32000	1,662.32000	1,770.630	1,770.630	9.83	0.37	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,994.93000		3.99493	4,186.63000	4,186.63000	3,994.930	3,994.930	9.96	0.59	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,527.11000		2.52711	2,669.24000	2,669.24000	2,527.110	2,527.110	10.46	0.43	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	903.51000		0.90351	967.52000	967.52000	903.510	903.510	11.74	0.18	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.16252		86.55217		11.21588	86.23912		10.91	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			10.68737		84.01958		10.74641	83.63774		12.13	0.00	268,862,656.00	3,200	118,951.00
R2037	On 05/05/2022	Bond Future			10.88003		85.01737		10.94083	84.63465		11.79	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.08405		81.75654		11.14655	81.37420		11.73	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	756.04000		0.75604	685.85000	685.85000	756.040	756.040	10.54	0.20	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	10.90	Put	3,552.52000	3.55252	3,770.31000	3.77031	3,552.520	11.07	0.54	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,408.48000	3.40848	3,204.86000	3.20486	3,408.480	11.44	0.56	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,136.18000	2.13618	2,290.22000	2.29022	2,136.180	11.65	0.38	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,234.84000	1.23484	1,336.43000	1.33643	1,234.840	12.26	0.24	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.27652	82.82830	11.34113	82.44331		11.51	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			10.77300	86.23142	10.82680	85.85583		12.63	0.00	3,621,719.64	42	87,896.00	
R2040	On 03/02/2022	Bond Future	10.60	Call	1,113.62000	1.11362	985.71000	0.98571	1,113.620	11.98	0.39	0.00	0	2,000.00	
R2040	On 05/05/2022	Bond Future			10.95861	87.25553	11.01399	86.87919		12.27	0.00	0.00	0	8,568.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	288.75000	0.28875	255.68000	0.25568	288.750	10.97	0.10	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,424.69000	1.42469	1,305.01000	1.30501	1,424.690	11.32	0.35	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	208.55000	0.20855	233.41000	0.23341	208.550	15.60	0.05	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.15483	83.77042	11.21173	83.39461		12.21	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	343.29000	0.34329	309.86000	0.30986	343.290	11.06	0.10	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,801.05000	1.80105	1,674.17000	1.67417	1,801.050	11.27	0.36	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,080.14000	1.08014	1,164.05000	1.16405	1,080.140	13.28	0.20	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.33944	84.86893	11.39822	84.49067		11.98	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			10.79149	83.14880	10.85543	82.69310		13.17	0.00	21,202,944.00	255	56,733.00	
R2044	On 05/05/2022	Bond Future			10.96696	84.13628	11.03288	83.67884		12.80	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.15209	80.73980	11.21999	80.28176		12.74	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.32582	81.79860	11.39604	81.33692		12.50	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			10.73925	86.57048	10.78775	86.21337		12.85	0.00	122,930,081.60	1,420	192,271.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	343.77000	0.34377	296.93000	0.29693	343.770	11.74	0.16	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.30	Call	495.43000	0.49543	432.03000	0.43203	495.430	11.85	0.22	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	689.49000	0.68949	606.77000	0.60677	689.490	11.96	0.28	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,387.64000	2.38764	2,187.94000	2.18794	2,387.640	12.71	0.62	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,853.70000	2.85370	2,631.67000	2.63167	2,853.700	12.85	0.68	0.00	0	1,400.00	
R2048	On 05/05/2022	Bond Future			10.90387	83.18300	10.95376	82.82523		13.17	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.07537	84.15409	11.12657	83.79687		12.42	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.24554	80.84017	11.29846	80.48063		12.86	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			10.49285	71.31967	10.54133	71.04793		12.26	0.00	6,062,171.95	85	20,166.00	
R209	On 05/05/2022	Bond Future			10.66920	69.02498	10.71892	68.75302		12.48	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	379.47000	0.37947	342.90000	0.34290	379.470	11.03	0.15	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,922.20000	1.92220	2,054.93000	2.05493	1,922.200	12.18	0.45	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	378.63000	0.37863	416.37000	0.41637	378.630	14.22	0.12	0.00	0	12,050.00	

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 04/08/2022	Bond Future			10.85055	69.83145		10.90136	69.56026		11.80	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.03082	67.60376		11.08319	67.33095		12.15	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			211.78942	211.78942		210.86651	210.86651			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			211.50297	211.50297		210.57795	210.57795			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			214.14801	214.14801		213.22386	213.22386			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			213.96020	213.96020		213.03078	213.03078			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			9.86271	86.21814		9.89642	86.04191		9.71	0.00	0.00	0	20,855.00
R213	On 03/02/2022	Bond Future	8.63	Call	16.85000	0.01685		15.17000	0.01517	16.850	8.78	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	36.30000	0.03630		32.76000	0.03276	36.300	8.72	0.03	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	145.75000	0.14575		132.51000	0.13251	145.750	8.60	0.10	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	186.59000	0.18659		169.98000	0.16998	186.590	8.57	0.13	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,126.06000	2.12606		2,256.72000	2.25672	2,126.060	8.94	0.68	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,545.98000	1.54598		1,657.27000	1.65727	1,545.980	9.14	0.56	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	966.93000	0.96693		1,051.17000	1.05117	966.930	9.47	0.41	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	695.75000	0.69575		763.85000	0.76385	695.750	9.61	0.32	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	664.70000	0.66470		730.75000	0.73075	664.700	9.63	0.31	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	551.67000	0.55167		609.82000	0.60982	551.670	9.71	0.27	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	231.60000	0.23160		262.31000	0.26231	231.600	10.10	0.13	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	194.00000	0.19400		220.73000	0.22073	194.000	10.21	0.11	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.06354	83.70941		10.09800	83.53467		9.81	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.27597	84.69003		10.31096	84.51810		9.30	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.49146	82.26264		10.52758	82.09073		9.50	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			10.76559	68.63250		10.82429	68.29224		13.08	0.00	87,163,275.00	1,270	17,604.00
R214	On 05/05/2022	Bond Future			10.93230	66.16741		10.99264	65.82594		13.37	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.10574	66.93970		11.16764	66.59802		12.64	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.27793	64.53595		11.34182	64.19166		13.08	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 :											1,413,066,756.38	15,699	713.000000000
Grand Total:											1,413,066,756.38	15,699	713.000000000