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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2021

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		807.38600	807.38600		805.94300	805.94300			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		816.99500	816.99500		815.54400	815.54400			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		826.95300	826.95300		825.48800	825.48800			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		837.40700	837.40700		835.92800	835.92800			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		920.08400	920.08400		914.10300	914.10300			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		931.03400	931.03400		924.99200	924.99200			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		942.38200	942.38200		936.27100	936.27100			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		954.29600	954.29600		948.11200	948.11200			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		817.82500	817.82500		812.68500	812.68500			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		827.55800	827.55800		822.36600	822.36600			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		837.64500	837.64500		832.39400	832.39400			0.00	0.00	0	0.00

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ALBI	On 03/11/2022	Index Future	848.23500	848.23500		842.92100	842.92100			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	11.53552	77.55350		11.63605	77.03854			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.77603	74.71860		11.88081	74.19767			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.02673	75.60979		12.13610	75.08236			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.28136	72.84498		12.39550	72.31106			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	11.92333	76.49849		12.02871	75.87764			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.14668	73.16990		12.25668	72.54182			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.37298	74.04139		12.48781	73.40549			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.60342	70.77717		12.72338	70.13335			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	807.23900	807.23900		802.19400	802.19400			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	816.84600	816.84600		811.75000	811.75000			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	826.80200	826.80200		821.64800	821.64800			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	837.25500	837.25500		832.04000	832.04000			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.33951	154.33951		154.26908	154.26908			0.00	0.00	0	5,431.00
I2025	On 05/05/2022	Bond Future	156.21569	156.21569		156.14504	156.14504			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.56735	156.56735		156.49600	156.49600			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.56390	158.56390		158.49195	158.49195			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	112.92251	112.92251		112.02264	112.02264			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	113.09786	113.09786		112.18749	112.18749			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	114.51889	114.51889		113.59722	113.59722			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	114.75651	114.75651		113.82329	113.82329			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	109.01712	109.01712		108.16300	108.16300			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	109.06316	109.06316		108.19916	108.19916			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	110.43342	110.43342		109.55864	109.55864			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	110.53835	110.53835		109.65264	109.65264			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	121.81132	121.81132		121.80289	121.80289			0.00	0.00	0	6,294.00
I2038	On 05/05/2022	Bond Future	123.29217	123.29217		123.28413	123.28413			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	123.02887	123.02887		123.02091	123.02091			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	124.59799	124.59799		124.59014	124.59014			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	111.15202	111.15202		111.14411	111.14411			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	110.62192	110.62192		110.61441	110.61441			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	112.01198	112.01198		112.00451	112.00451			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	111.51934	111.51934		111.51216	111.51216			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	112.89755	112.89755		111.42508	111.42508			0.00	0.00	0	9,200.00
I2050	On 05/05/2022	Bond Future	114.26991	114.26991		112.78004	112.78004			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	113.69323	113.69323		112.18475	112.18475			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	115.14309	115.14309		113.61563	113.61563			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	300.20200	300.20200		299.13300	299.13300			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	303.84800	303.84800		302.77000	302.77000			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	307.62400	307.62400		306.53400	306.53400			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	311.58500	311.58500		310.48200	310.48200			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.88500	96.11500		3.88500	96.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.94500	96.05500		3.94500	96.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.20000	95.80000		4.21000	95.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.26500	95.73500		4.27500	95.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.59000	95.41000		4.59000	95.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.65000	95.35000		4.65000	95.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.93000	95.07000		4.94000	95.06000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.31500	94.68500		5.33500	94.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.83000	94.17000		5.87000	94.13000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.10000	93.90000		6.15000	93.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.40500	93.59500		6.45500	93.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.59500	93.40500		6.67500	93.32500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.03146	111.17545		8.07575	110.98949		5.66	0.00	148,530,401.20	1,336	58,530.00
R186	On 05/05/2022	Bond Future	8.25332	112.49967		8.30061	112.31197		5.64	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	94.24000	0.09424	88.02000	0.08802	94.240	5.33	0.06	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	287.84000	0.28784	268.76000	0.26876	287.840	5.15	0.15	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	415.67000	0.41567	388.52000	0.38852	415.670	5.09	0.20	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	911.67000	0.91167	860.52000	0.86052	911.670	5.34	0.36	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,366.28000	1.36628	1,296.92000	1.29692	1,366.280	5.49	0.46	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,801.56000	1.80156	1,716.90000	1.71690	1,801.560	5.58	0.55	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	976.63000	0.97663	1,058.79000	1.05879	976.630	5.69	0.35	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	650.38000	0.65038	713.04000	0.71304	650.380	5.84	0.25	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	468.63000	0.46863	518.19000	0.51819	468.630	5.99	0.19	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.49406	108.55201	8.54482	108.36193		5.66	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	187.41000	0.18741	174.50000	0.17450	187.410	4.91	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	988.92000	0.98892	936.45000	0.93645	988.920	5.14	0.34	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	582.55000	0.58255	628.52000	0.62852	582.550	6.29	0.19	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.74341	109.96247	8.79796	109.77045		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			321.63841	321.63841	321.63781	321.63781			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			325.54770	325.54770	325.54833	325.54833			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.28037	321.28037	321.28151	321.28151			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.37825	325.37825	325.37988	325.37988			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			238.39083	238.39083	236.56676	236.56676			0.00	0.00	0	7,744.00
R202	On 05/05/2022	Bond Future			241.28846	241.28846	239.44300	239.44300			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			239.88081	239.88081	238.01236	238.01236			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			242.93978	242.93978	241.04818	241.04818			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			4.98930	106.24605	4.96129	106.27513		1.30	0.00	0.00	0	16,327.00
R2023	On 05/05/2022	Bond Future			5.04002	103.60104	5.00257	103.63089		1.08	0.00	0.00	0	835.00
R2023	On 04/08/2022	Bond Future			5.07696	104.84937	5.02183	104.88005		0.77	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.08146	102.28021	4.98137	102.31115		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			9.61498	91.31677	9.72060	90.77307		9.08	0.00	181,994,322.61	1,993	83,746.00
R2030	On 03/02/2022	Bond Future	8.39	Call	22.43000	0.02243	16.33000	0.01633	22.430	8.41	0.02	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	138.12000	0.13812	103.19000	0.10319	138.120	8.27	0.10	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	445.74000	0.44574	347.10000	0.34710	445.740	8.38	0.25	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,065.87000	2.06587	2,469.65000	2.46965	2,065.870	8.51	0.66	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,241.37000	1.24137	1,020.77000	1.02077	1,241.370	8.73	0.50	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	919.26000	0.91926	1,181.52000	1.18152	919.260	8.91	0.39	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.80	Call	1,830.42000	1.83042	1,542.31000	1.54231	1,830.420	8.93	0.62	0.00	0	950.00	
R2030	On 03/02/2022	Bond Future	9.90	Put	706.49000	0.70649	929.41000	0.92941	706.490	9.00	0.32	0.00	0	8,000.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	64.76000	0.06476	102.61000	0.10261	64.760	10.10	0.04	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			9.83238	92.40508	9.94300	91.85529		8.85	0.00	0.00	0	14,757.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	30.10000	0.03010	23.57000	0.02357	30.100	8.40	0.02	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	90.58000	0.09058	72.39000	0.07239	90.580	8.40	0.05	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	191.83000	0.19183	155.63000	0.15563	191.830	8.34	0.09	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	378.83000	0.37883	312.15000	0.31215	378.830	8.25	0.15	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	439.95000	0.43995	363.92000	0.36392	439.950	8.23	0.17	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,428.37000	3.42837	3,829.87000	3.82987	3,428.370	8.21	0.68	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,761.37000	1.76137	2,037.17000	2.03717	1,761.370	8.66	0.44	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,283.43000	1.28343	1,508.06000	1.50806	1,283.430	8.82	0.35	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	422.61000	0.42261	520.31000	0.52031	422.610	9.64	0.14	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.06636	89.49082	10.18258	88.93416		8.79	0.00	0.00	0	0.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	209.45000	0.20945	173.64000	0.17364	209.450	8.21	0.08	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	695.33000	0.69533	594.10000	0.59410	695.330	8.16	0.21	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,031.95000	1.03195	1,192.77000	1.19277	1,031.950	9.13	0.25	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.29184	90.66122	10.41372	90.09802		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			10.09468	91.40661	10.19990	90.80276		9.91	0.00	15,721,936.92	172	113,323.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	19.41000	0.01941	13.68000	0.01368	19.410	8.81	0.02	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	54.52000	0.05452	38.89000	0.03889	54.520	8.70	0.04	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	301.51000	0.30151	225.30000	0.22530	301.510	8.65	0.18	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	349.99000	0.34999	263.55000	0.26355	349.990	8.70	0.20	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,318.18000	2.31818	2,777.44000	2.77744	2,318.180	8.96	0.69	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	848.25000	0.84825	671.60000	0.67160	848.250	9.08	0.37	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	1,980.24000	1.98024	2,407.44000	2.40744	1,980.240	9.08	0.63	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,255.33000	1.25533	1,589.98000	1.58998	1,255.330	9.44	0.46	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	805.51000	0.80551	1,060.44000	1.06044	805.510	9.74	0.33	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	640.64000	0.64064	860.26000	0.86026	640.640	9.85	0.28	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	529.85000	0.52985	723.11000	0.72311	529.850	9.94	0.24	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	384.22000	0.38422	538.71000	0.53871	384.220	10.09	0.19	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	209.89000	0.20989	308.60000	0.30860	209.890	10.43	0.11	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	184.91000	0.18491	274.46000	0.27446	184.910	10.51	0.10	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	117.40000	0.11740	180.00000	0.18000	117.400	10.82	0.07	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.30047	88.34901	10.41021	87.73828		10.05	0.00	0.00	0	20,406.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	603.16000	0.60316	494.52000	0.49452	603.160	8.84	0.22	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,812.53000	1.81253	1,565.03000	1.56503	1,812.530	9.41	0.46	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,131.30000	2.13130	1,856.11000	1.85611	2,131.300	9.56	0.51	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	886.89000	0.88689	1,068.13000	1.06813	886.890	10.27	0.25	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	677.83000	0.67783	825.36000	0.82536	677.830	10.54	0.20	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			10.51437	89.38816		10.62896	88.76987		9.51	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	250.26000	0.25026		204.98000	0.20498	250.260	8.52	0.09	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	908.93000	0.90893		773.57000	0.77357	908.930	8.55	0.25	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	866.84000	0.86684		1,013.26000	1.01326	866.840	10.11	0.20	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.73012	86.41181		10.84977	85.78617		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			10.59987	91.88847		10.71017	91.18956		11.00	0.00	16,172,370.72	176	105,215.00
R2035	On 03/02/2022	Bond Future	9.70	Call	80.93000	0.08093		57.16000	0.05716	80.930	9.70	0.05	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	187.87000	0.18787		135.33000	0.13533	187.870	9.58	0.11	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	366.45000	0.36645		271.60000	0.27160	366.450	9.68	0.19	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	590.85000	0.59085		449.84000	0.44984	590.850	9.88	0.27	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	629.09000	0.62909		480.72000	0.48072	629.090	9.90	0.28	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	2,476.97000	2.47697		2,996.47000	2.99647	2,476.970	10.02	0.67	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	821.25000	0.82125		637.79000	0.63779	821.250	10.03	0.34	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	1,505.70000	1.50570		1,907.89000	1.90789	1,505.700	10.44	0.49	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	1,392.11000	1.39211		1,776.40000	1.77640	1,392.110	10.51	0.46	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	606.55000	0.60655		833.15000	0.83315	606.550	11.04	0.25	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	578.51000	0.57851		797.89000	0.79789	578.510	11.06	0.24	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	500.90000	0.50090		699.43000	0.69943	500.900	11.14	0.21	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	329.68000	0.32968		476.63000	0.47663	329.680	11.38	0.15	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	292.24000	0.29224		426.47000	0.42647	292.240	11.47	0.13	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	252.66000	0.25266		372.83000	0.37283	252.660	11.58	0.12	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	110.76000	0.11076		173.38000	0.17338	110.760	12.24	0.06	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	77.07000	0.07707		123.61000	0.12361	77.070	12.55	0.04	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.79837	88.50482		10.91310	87.79796		11.21	0.00	0.00	0	8,926.00
R2035	On 05/05/2022	Bond Future	10.72	Call	2,239.34000	2.23934		1,938.36000	1.93836	2,239.340	10.91	0.48	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	2,426.26000	2.42626		2,804.24000	2.80424	2,426.260	11.02	0.48	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	264.58000	0.26458		333.06000	0.33306	264.580	13.85	0.07	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			11.00664	89.54365		11.12621	88.82809		10.57	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	314.50000	0.31450		255.96000	0.25596	314.500	9.47	0.10	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	555.36000	0.55536		459.74000	0.45974	555.360	9.48	0.16	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,662.32000	1.66232		1,435.37000	1.43537	1,662.320	9.83	0.36	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	4,186.63000	4.18663		4,649.64000	4.64964	4,186.630	9.96	0.60	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,669.24000	2.66924		3,019.29000	3.01929	2,669.240	10.46	0.44	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	967.52000	0.96752		1,131.25000	1.13125	967.520	11.74	0.20	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.21588	86.23912		11.34042	85.51488		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			10.74641	83.63774		10.86158	82.90028		12.13	0.00	24,254,944.60	290	118,701.00
R2037	On 05/05/2022	Bond Future			10.94083	84.63465		11.06054	83.88874		11.79	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.14655	81.37420		11.27127	80.61913		11.73	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	685.85000	0.68585		565.88000	0.56588	685.850	10.54	0.19	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	3,770.31000	3.77031	4,228.86000	4.22886	3,770.310	11.07	0.56	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,204.86000	3.20486	2,831.58000	2.83158	3,204.860	11.44	0.54	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,290.22000	2.29022	2,622.59000	2.62259	2,290.220	11.65	0.40	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,336.43000	1.33643	1,561.03000	1.56103	1,336.430	12.26	0.26	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.34113	82.44331	11.47076	81.67905		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			10.82680	85.85583	10.93163	85.13136		12.63	0.00	21,549,813.33	251	87,889.00	
R2040	On 03/02/2022	Bond Future	10.60	Call	985.71000	0.98571	784.14000	0.78414	985.710	11.98	0.36	0.00	0	2,000.00	
R2040	On 05/05/2022	Bond Future			11.01399	86.87919	11.12293	86.14648		12.27	0.00	0.00	0	8,568.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	255.68000	0.25568	203.45000	0.20345	255.680	10.97	0.09	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,305.01000	1.30501	1,101.10000	1.10110	1,305.010	11.32	0.33	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	233.41000	0.23341	292.96000	0.29296	233.410	15.60	0.06	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.21173	83.39461	11.32521	82.65298		12.21	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	309.86000	0.30986	254.10000	0.25410	309.860	11.06	0.09	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,674.17000	1.67417	1,448.41000	1.44841	1,674.170	11.27	0.34	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,164.05000	1.16405	1,350.01000	1.35001	1,164.050	13.28	0.22	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.39822	84.49067	11.51616	83.73988		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			10.85543	82.69310	10.96014	81.95577		13.17	0.00	21,665,592.20	262	56,478.00	
R2044	On 05/05/2022	Bond Future			11.03288	83.67884	11.14169	82.93303		12.80	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.21999	80.28176	11.33331	79.52693		12.74	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.39604	81.33692	11.51378	80.57279		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			10.78775	86.21337	10.89247	85.45141		12.85	0.00	20,173,928.58	234	191,001.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	296.93000	0.29693	220.63000	0.22063	296.930	11.74	0.15	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.30	Call	432.03000	0.43203	326.33000	0.32633	432.030	11.85	0.19	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	606.77000	0.60677	465.77000	0.46577	606.770	11.96	0.25	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,187.94000	2.18794	1,812.85000	1.81285	2,187.940	12.71	0.58	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,631.67000	2.63167	2,208.08000	2.20808	2,631.670	12.85	0.65	0.00	0	1,400.00	
R2048	On 05/05/2022	Bond Future			10.95376	82.82523	11.06254	82.05457		13.17	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.12657	83.79687	11.23977	83.01685		12.42	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.29846	80.48063	11.41618	79.69102		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			10.54133	71.04793	10.64072	70.49555		12.26	0.00	0.00	0	20,181.00	
R209	On 05/05/2022	Bond Future			10.71892	68.75302	10.82195	68.19432		12.48	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	342.90000	0.34290	279.90000	0.27990	342.900	11.03	0.14	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	2,054.93000	2.05493	2,351.30000	2.35130	2,054.930	12.18	0.47	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	416.37000	0.41637	507.55000	0.50755	416.370	14.22	0.13	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	10.90136	69.56026	11.00824	68.99479	11.80	0.00	0.00	0	0.00	0	0.00	
R209	On 03/11/2022	Bond Future	11.08319	67.33095	11.19405	66.75858	12.15	0.00	0.00	0	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution	6.25000	6.25000	6.25000	6.25000	0.00	0.00	0.00	0	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	0.00	0	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	0.00	0	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	0.00	0	0.00	0	0.00	
R210	On 03/02/2022	Bond Future	210.86651	210.86651	211.53468	211.53468	0.00	0.00	0.00	0	1,381.00	0	1,381.00	
R210	On 05/05/2022	Bond Future	210.57795	210.57795	211.25502	211.25502	0.00	0.00	0.00	0	104.00	0	104.00	
R210	On 04/08/2022	Bond Future	213.22386	213.22386	213.90976	213.90976	0.00	0.00	0.00	0	0.00	0	0.00	
R210	On 03/11/2022	Bond Future	213.03078	213.03078	213.72569	213.72569	0.00	0.00	0.00	0	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00	0	0.00	
R213	On 03/02/2022	Bond Future	9.89642	86.04191	10.00690	85.46770	9.71	0.00	5,162,514.60	60	20,855.00	0	20,855.00	
R213	On 03/02/2022	Bond Future	8.63	Call	15.17000	0.01517	10.59000	0.01059	15.170	8.78	0.01	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	32.76000	0.03276	23.07000	0.02307	32.760	8.72	0.03	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	132.51000	0.13251	95.89000	0.09589	132.510	8.60	0.10	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	169.98000	0.16998	123.84000	0.12384	169.980	8.57	0.12	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,256.72000	2.25672	2,699.57000	2.69957	2,256.720	8.94	0.70	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,657.27000	1.65727	2,040.81000	2.04081	1,657.270	9.14	0.58	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,051.17000	1.05117	1,348.93000	1.34893	1,051.170	9.47	0.43	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	763.85000	0.76385	1,008.97000	1.00897	763.850	9.61	0.34	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	730.75000	0.73075	969.09000	0.96909	730.750	9.63	0.33	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	609.82000	0.60982	821.83000	0.82183	609.820	9.71	0.29	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	262.31000	0.26231	379.63000	0.37963	262.310	10.10	0.14	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	220.73000	0.22073	323.81000	0.32381	220.730	10.21	0.12	0.00	0	220.00
R213	On 05/05/2022	Bond Future	10.09800	83.53467	10.21318	82.95404	9.81	0.00	0.00	0	0.00	0	0.00	
R213	On 04/08/2022	Bond Future	10.31096	84.51810	10.43132	83.93026	9.30	0.00	0.00	0	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	10.52758	82.09073	10.65334	81.49583	9.50	0.00	0.00	0	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	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	0.00	0	0.00	0	0.00	
R214	On 03/02/2022	Bond Future	10.82429	68.29224	10.92885	67.69295	13.08	0.00	80,038,505.28	1,172	18,615.00	0	18,615.00	
R214	On 05/05/2022	Bond Future	10.99264	65.82594	11.10099	65.21980	13.37	0.00	0.00	0	441.00	0	441.00	
R214	On 04/08/2022	Bond Future	11.16764	66.59802	11.28010	65.98450	12.64	0.00	0.00	0	0.00	0	0.00	
R214	On 03/11/2022	Bond Future	11.34182	64.19166	11.45846	63.57064	13.08	0.00	0.00	0	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0.00	0.00	0	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 :											535,264,330.04	5,946	1 169 188,00
Grand Total:											535,264,330.04	5,946	1 169 188,00