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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2021

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
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 04/11/2021	Index Future		795.63600	795.63600		797.31000	797.31000			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		804.57300	804.57300		806.27000	806.27000			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		814.01400	814.01400		815.73300	815.73300			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		823.79500	823.79500		825.53500	825.53500			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		902.41600	902.41600		905.61400	905.61400			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		912.55300	912.55300		915.79100	915.79100			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		923.26100	923.26100		926.53900	926.53900			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		934.35400	934.35400		937.67400	937.67400			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		799.68900	799.68900		802.59000	802.59000			0.00	0.00	0	115.00
ALBI	On 03/02/2022	Index Future		808.67200	808.67200		811.60900	811.60900			0.00	0.00	0	90.00
ALBI	On 05/05/2022	Index Future		818.16100	818.16100		821.13400	821.13400			0.00	0.00	0	29.00

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ALBI	On 04/08/2022	Index Future	827.99100	827.99100		831.00200	831.00200			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	11.48752	75.64698		11.43471	75.92270			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.73917	76.51544		11.68399	76.79471			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.99112	73.65477		11.93352	73.93755			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.25411	74.51920		12.19393	74.80562			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	11.94213	74.20384		11.88400	74.54955			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.17052	75.05574		12.10980	75.40577			0.00	0.00	0	3,587.00
ES42	On 05/05/2022	Bond Future	12.40729	71.69641		12.34379	72.05082			0.00	0.00	0	1,192.00
ES42	On 04/08/2022	Bond Future	12.64755	72.53645		12.58117	72.89541			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	789.53100	789.53100		792.37100	792.37100			0.00	2,337,011,760.00	296	57.00
GOVI	On 03/02/2022	GOVI	798.39900	798.39900		801.27500	801.27500			0.00	2,419,148,970.00	303	933.00
GOVI	On 05/05/2022	GOVI	807.76700	807.76700		810.67900	810.67900			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	817.47300	817.47300		820.42100	820.42100			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	155.49641	155.49641		155.50000	155.50000			0.00	18,659,569.20	120	4,779.00
I2025	On 03/02/2022	Bond Future	155.69787	155.69787		155.70228	155.70228			0.00	0.00	0	1,013.00
I2025	On 05/05/2022	Bond Future	157.56292	157.56292		157.56776	157.56776			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.89591	157.89591		157.90105	157.90105			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	114.35795	114.35795		114.67466	114.67466			0.00	0.00	0	2,395.00
I2029	On 03/02/2022	Bond Future	115.67093	115.67093		115.99180	115.99180			0.00	0.00	0	2,415.00
I2029	On 05/05/2022	Bond Future	115.85694	115.85694		116.18188	116.18188			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	117.29154	117.29154		117.62068	117.62068			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	108.87689	108.87689		108.89436	108.89436			0.00	0.00	0	2,433.00
I2033	On 03/02/2022	Bond Future	110.12687	110.12687		110.14515	110.14515			0.00	0.00	0	6,831.00

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 05/05/2022	Bond Future			110.16638	110.16638		110.18501	110.18501			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future			111.53044	111.53044		111.54952	111.54952			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			121.75580	121.75580		121.24327	121.24327			0.00	0.00	0	4,701.00
I2038	On 03/02/2022	Bond Future			121.37193	121.37193		120.85423	120.85423			0.00	0.00	0	2,667.00
I2038	On 05/05/2022	Bond Future			122.82597	122.82597		122.30220	122.30220			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future			122.52673	122.52673		121.99664	121.99664			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			109.47859	109.47859		109.34882	109.34882			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future			110.73541	110.73541		110.60470	110.60470			0.00	0.00	0	12,642.00
I2046	On 05/05/2022	Bond Future			110.17726	110.17726		110.04523	110.04523			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future			111.54160	111.54160		111.40816	111.40816			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			113.21551	113.21551		112.86281	112.86281			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future			112.53440	112.53440		112.17821	112.17821			0.00	0.00	0	6,180.00
I2050	On 05/05/2022	Bond Future			113.88234	113.88234		113.52212	113.52212			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future			113.27225	113.27225		112.90781	112.90781			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			298.19500	298.19500		297.96400	297.96400			0.00	0.00	0	130.00
I GOV	On 03/02/2022	Index Future			301.61800	301.61800		301.38600	301.38600			0.00	0.00	0	381.00
I GOV	On 05/05/2022	Index Future			305.23000	305.23000		304.99600	304.99600			0.00	0.00	0	0.00
I GOV	On 04/08/2022	Index Future			308.97000	308.97000		308.73300	308.73300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.68500	96.31500		3.69500	96.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.73000	96.27000		3.73000	96.27000			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.98500	96.01500		4.00500	95.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.06000	95.94000		4.07000	95.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.34000	95.66000		4.36000	95.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.39500	95.60500		4.42500	95.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.00000	95.00000		5.01000	94.99000			0.00	0.00	0	472.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.19000	94.81000		5.21000	94.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.85000	94.15000		5.84000	94.16000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.01000	93.99000		6.01000	93.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.45500	93.54500		6.44500	93.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.65500	93.34500		6.65500	93.34500			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future			7.89663	114.81013		7.84323	115.04638		5.19	0.00	1,033,291.17	9	50,626.00
R186	On 04/11/2021	Bond Future	7.77	Put	888.07000	0.88807		754.39000	0.75439	888.070	5.12	0.65	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put	4.01000	0.00401		3.12000	0.00312	4.010	5.76	0.01	0.00	0	15,177.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/02/2022	Bond Future			8.11660	110.81833		8.05947	111.05780		5.51	0.00	0.00	0	35,320.00
R186	On 05/05/2022	Bond Future			8.34922	112.11944		8.28799	112.36202		5.24	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	101.51000	0.10151		117.94000	0.11794	101.510	4.88	0.06	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	291.53000	0.29153		330.91000	0.33091	291.530	4.74	0.15	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	412.97000	0.41297		464.85000	0.46485	412.970	4.69	0.19	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	888.54000	0.88854		975.66000	0.97566	888.540	4.94	0.33	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,244.90000	1.24490	1,156.94000	1.15694	1,244.900		5.30	0.39	0.00	0	4,035.00
R186	On 04/08/2022	Bond Future			8.60221	108.14753		8.53639	108.39346		5.22	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	178.01000	0.17801	201.95000	0.20195	178.010		4.62	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	897.59000	0.89759	978.81000	0.97881	897.590		4.77	0.31	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	705.70000	0.70570	657.54000	0.65754	705.700		5.85	0.21	0.00	0	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			328.86290	328.86290	328.77870	328.77870				0.00	0.00	0	1,189.00
R197	On 03/02/2022	Bond Future			324.40222	324.40222	324.31873	324.31873				0.00	0.00	0	952.00
R197	On 05/05/2022	Bond Future			328.28824	328.28824	328.20446	328.20446				0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			323.96588	323.96588	323.88148	323.88148				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			241.65253	241.65253	241.92143	241.92143				0.00	0.00	0	4,481.00
R202	On 03/02/2022	Bond Future			240.05207	240.05207	240.32528	240.32528				0.00	0.00	0	7,887.00
R202	On 05/05/2022	Bond Future			242.92756	242.92756	243.20459	243.20459				0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			241.48047	241.48047	241.76117	241.76117				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			5.36543	104.45721	5.35211	104.47418			1.14	0.00	0.00	0	12,574.00
R2023	On 03/02/2022	Bond Future			5.58508	105.63053	5.56788	105.64822			1.11	0.00	0.00	0	5,738.00
R2023	On 05/05/2022	Bond Future			5.84810	102.96031	5.82510	102.97846			0.91	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.29495	104.17599	6.26093	104.19469			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			9.47485	93.87582	9.42162	94.15973			8.65	0.00	36,142,190.70	385	93,837.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.06000	0.00006	0.17000	0.00017	0.060		7.92	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	10.32000	0.01032	18.37000	0.01837	10.320		8.02	0.02	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	12.25000	0.01225	21.50000	0.02150	12.250		8.02	0.02	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	15.73000	0.01573	27.04000	0.02704	15.730		8.03	0.02	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	235.23000	0.23523	319.05000	0.31905	235.230		8.34	0.22	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,510.65000	1.51065	1,325.52000	1.32552	1,510.650		8.40	0.73	0.00	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,145.95000	1.14595	992.24000	0.99224	1,145.950		8.50	0.63	0.00	0	9,100.00

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R2030	On 04/11/2021	Bond Future	9.40	Call	586.35000	0.58635		732.51000	0.73251	586.350	8.55	0.42	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	2,370.46000	2.37046	2,629.18000	2.62918	2,370.460	9.18	0.86	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	0.03000	0.00003	0.03000	0.00003	0.030	10.81	0.00	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	0.01000	0.00001	0.01000	0.00001	0.010	10.98	0.00	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future			9.69073	90.92640	9.63489	91.21396		8.92	0.00	246,410,544.00	2,710	65,967.00	
R2030	On 03/02/2022	Bond Future	8.39	Call	92.80000	0.09280	111.71000	0.11171	92.800	8.22	0.05	0.00	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	317.41000	0.31741	367.94000	0.36794	317.410	8.19	0.15	0.00	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,775.95000	2.77595	2,600.46000	2.60046	2,775.950	8.62	0.65	0.00	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,552.13000	1.55213	1,698.30000	1.69830	1,552.130	8.82	0.47	0.00	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,572.92000	1.57292	1,455.12000	1.45512	1,572.920	8.94	0.45	0.00	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	308.20000	0.30820	279.75000	0.27975	308.200	10.19	0.12	0.00	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.91495	91.99430	9.85637	92.28548		8.42	0.00	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	45.07000	0.04507	52.92000	0.05292	45.070	7.92	0.02	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	117.31000	0.11731	135.05000	0.13505	117.310	7.89	0.05	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	228.44000	0.22844	259.32000	0.25932	228.440	7.83	0.09	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	425.04000	0.42504	475.86000	0.47586	425.040	7.77	0.16	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	487.32000	0.48732	543.86000	0.54386	487.320	7.75	0.17	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,936.32000	3.93632	3,744.32000	3.74432	3,936.320	7.99	0.69	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,208.02000	2.20802	2,078.11000	2.07811	2,208.020	8.39	0.48	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,690.36000	1.69036	1,584.26000	1.58426	1,690.360	8.56	0.39	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	687.83000	0.68783	639.18000	0.63918	687.830	9.45	0.19	0.00	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.15650	89.05869	10.09491	89.35366		8.43	0.00	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	213.86000	0.21386	239.72000	0.23972	213.860	7.76	0.08	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	692.34000	0.69234	757.95000	0.75795	692.340	7.77	0.21	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,346.94000	1.34694	1,268.52000	1.26852	1,346.940	9.02	0.29	0.00	0.00	0	800.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00		0.00	0.00	0	0.00
R2032	On 04/11/2021	Bond Future			10.07912	89.27451	10.01582	89.64557		9.78	0.00	53,564,706.00	600	113,101.00	
R2032	On 04/11/2021	Bond Future	9.33	Call	6.04000	0.00604	12.57000	0.01257	6.040	8.77	0.01	0.00	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	256.03000	0.25603	368.15000	0.36815	256.030	9.07	0.23	0.00	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	12.37	0.00	0.00	0.00	0	700.00
R2032	On 03/02/2022	Bond Future			10.29226	90.27725	10.22614	90.65303		9.72	0.00	252,505,468.25	2,797	92,984.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	55.33000	0.05533	70.84000	0.07084	55.330	8.58	0.03	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	112.16000	0.11216	140.30000	0.14030	112.160	8.48	0.06	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	375.75000	0.37575	449.18000	0.44918	375.750	8.45	0.17	0.00	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	387.47000	0.38747	462.52000	0.46252	387.470	8.46	0.17	0.00	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	436.42000	0.43642	518.06000	0.51806	436.420	8.52	0.19	0.00	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,127.25000	4.12725	3,841.64000	3.84164	4,127.250	8.60	0.79	0.00	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,517.83000	3.51783	3,257.55000	3.25755	3,517.830	8.82	0.73	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	898.60000	0.89860	1,031.12000	1.03112	898.600	8.96	0.32	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,159.95000	3.15995	2,916.69000	2.91669	3,159.950	8.96	0.68	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,332.66000	2.33266	2,135.18000	2.13518	2,332.660	9.31	0.56	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,746.83000	1.74683	1,587.38000	1.58738	1,746.830	9.57	0.46	0.00	0.00	0	400.00

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	10.45	Put	1,508.16000	1.50816		1,365.64000	1.36564	1,508.160	9.67	0.42	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1,336.84000	1.33684		1,207.19000	1.20719	1,336.840	9.75	0.38	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.65	Put	1,110.68000	1.11068		999.00000	0.99900	1,110.680	9.88	0.33	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	10.66	Put	1,093.31000	1.09331		983.05000	0.98305	1,093.310	9.89	0.33	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	752.08000	0.75208		671.97000	0.67197	752.080	10.20	0.24	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	695.70000	0.69570		620.93000	0.62093	695.700	10.28	0.23	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	527.09000	0.52709		468.97000	0.46897	527.090	10.57	0.18	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.50947	87.19078		10.44042	87.57116		9.57	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	532.26000	0.53226		609.14000	0.60914	532.260	8.47	0.18	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,553.79000	1.55379		1,712.92000	1.71292	1,553.790	9.00	0.39	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,826.02000	1.82602		2,001.25000	2.00125	1,826.020	9.13	0.43	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,432.44000	1.43244		1,316.68000	1.31668	1,432.440	9.77	0.33	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	1,142.49000	1.14249		1,046.88000	1.04688	1,142.490	10.01	0.27	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.73557	88.19993		10.66342	88.58509		9.31	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	232.56000	0.23256		266.78000	0.26678	232.560	8.38	0.08	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	807.66000	0.80766		898.57000	0.89857	807.660	8.47	0.22	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,392.33000	1.39233		1,295.72000	1.29572	1,392.330	10.15	0.27	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			10.55888	89.79724		10.50567	90.14146		10.79	0.00	0.00	0	77,209.00
R2035	On 04/11/2021	Bond Future	10.11	Call	82.98000	0.08298		127.16000	0.12716	82.980	9.84	0.09	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.12	Call	88.82000	0.08882		135.29000	0.13529	88.820	9.84	0.09	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	10.23	Call	178.25000	0.17825		255.07000	0.25507	178.250	9.87	0.16	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	10.26	Call	212.97000	0.21297		299.79000	0.29979	212.970	9.90	0.18	0.00	0	150.00
R2035	On 04/11/2021	Bond Future	10.60	Put	777.97000	0.77797		654.39000	0.65439	777.970	10.54	0.45	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	10.62	Call	1,116.46000	1.11646		1,344.29000	1.34429	1,116.460	10.57	0.57	0.00	0	400.00
R2035	On 04/11/2021	Bond Future	11.08	Put	98.67000	0.09867		80.26000	0.08026	98.670	11.45	0.09	0.00	0	782.00
R2035	On 04/11/2021	Bond Future	11.20	Put	55.18000	0.05518		44.96000	0.04496	55.180	11.75	0.05	0.00	0	350.00
R2035	On 04/11/2021	Bond Future	11.75	Put	2.67000	0.00267		2.25000	0.00225	2.670	12.87	0.00	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	13.99	0.00	0.00	0	400.00
R2035	On 03/02/2022	Bond Future			10.77126	90.80589		10.71575	91.15441		10.76	0.00	0.00	0	53,147.00
R2035	On 03/02/2022	Bond Future	9.70	Call	163.51000	0.16351		196.12000	0.19612	163.510	9.41	0.08	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	296.31000	0.29631		349.00000	0.34900	296.310	9.31	0.13	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	491.43000	0.49143		568.16000	0.56816	491.430	9.43	0.19	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	718.79000	0.71879		818.46000	0.81846	718.790	9.66	0.25	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	756.01000	0.75601		859.10000	0.85910	756.010	9.70	0.26	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,678.12000	3.67812		3,446.61000	3.44661	3,678.120	9.83	0.70	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	938.41000	0.93841		1,057.19000	1.05719	938.410	9.85	0.31	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,619.27000	2.61927		2,435.60000	2.43560	2,619.270	10.26	0.57	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,484.41000	2.48441		2,307.69000	2.30769	2,484.410	10.32	0.55	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,441.84000	1.44184		1,325.40000	1.32540	1,441.840	10.80	0.37	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1,398.84000	1.39884		1,285.21000	1.28521	1,398.840	10.82	0.36	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1,276.28000	1.27628		1,170.84000	1.17084	1,276.280	10.89	0.34	0.00	0	200.00

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	11.28	Put	980.14000	0.98014		895.67000	0.89567	980.140	11.11	0.28	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	908.22000	0.90822		829.21000	0.82921	908.220	11.19	0.26	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	828.56000	0.82856		755.72000	0.75572	828.560	11.29	0.24	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	496.32000	0.49632		450.93000	0.45093	496.320	11.91	0.15	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	397.10000	0.39710		360.42000	0.36042	397.100	12.19	0.13	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.97924	87.39421		10.92142	87.74702		10.65	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.19780	88.40375		11.13749	88.76103		10.34	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	527.91000	0.52791		584.31000	0.58431	527.910	9.36	0.14	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,140.54000	5.14054		4,916.61000	4.91661	5,140.540	9.81	0.65	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,453.56000	3.45356		3,283.10000	3.28310	3,453.560	10.24	0.50	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			10.75152	85.61524		10.69318	85.99440		11.26	0.00	133,816,620.12	1,563	88,935.00
R2037	On 04/11/2021	Bond Future	11.49	Call	4,625.29000	4.62529		4,996.46000	4.99646	4,625.290	12.97	0.96	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.33000	0.00033		0.28000	0.00028	0.330	14.28	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			10.95285	82.32272		10.89207	82.70666		11.83	0.00	123,484,080.00	1,500	83,356.00
R2037	On 05/05/2022	Bond Future			11.15786	83.28972		11.09460	83.67835		11.16	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.37518	79.99798		11.30921	80.39151		11.43	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	599.48000	0.59948		668.13000	0.66813	599.480	10.36	0.16	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,821.28000	4.82128		4,584.46000	4.58446	4,821.280	10.85	0.62	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,115.61000	3.11561		2,941.21000	2.94121	3,115.610	11.36	0.47	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			10.87028	87.73448		10.80682	88.17701		11.70	0.00	1,140,548.24	13	54,322.00
R2040	On 03/02/2022	Bond Future			11.06617	84.21562		11.00008	84.66350		12.31	0.00	0.00	0	42,837.00
R2040	On 05/05/2022	Bond Future			11.26515	85.20490		11.19636	85.65823		11.60	0.00	0.00	0	8,550.00
R2040	On 05/05/2022	Bond Future	9.82	Call	210.70000	0.21070		248.87000	0.24887	210.700	10.39	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,039.18000	1.03918		1,168.40000	1.16840	1,039.180	10.75	0.26	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	498.08000	0.49808		455.97000	0.45597	498.080	14.72	0.11	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.47582	81.68466		11.40407	82.14371		11.89	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			10.89301	84.56187		10.83450	84.97735		12.19	0.00	2,705,979.84	32	48,392.00
R2044	On 03/02/2022	Bond Future			11.07895	81.13238		11.01800	81.55304		12.83	0.00	0.00	0	22,138.00
R2044	On 05/05/2022	Bond Future			11.26740	82.08550		11.20397	82.51127		12.09	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.46656	78.65444		11.40042	79.08549		12.39	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			10.83201	83.64213		10.77344	84.07129		12.54	0.00	3,025,168,557.84	36,168	104,219.00
R2048	On 04/11/2021	Bond Future	10.20	Call	21.32000	0.02132		38.82000	0.03882	21.320	11.81	0.02	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	864.27000	0.86427		1,102.95000	1.10295	864.270	12.19	0.47	0.00	0	1,050.00
R2048	On 03/02/2022	Bond Future			11.01411	84.58168		10.95307	85.01608		12.51	0.00	3,057,627,732.00	36,150	165,439.00

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	10.00	Call	180.89000	0.18089		221.96000	0.22196	180.890	11.03	0.08	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	363.55000	0.36355		433.49000	0.43349	363.550	11.33	0.14	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	652.83000	0.65283		759.66000	0.75966	652.830	11.62	0.22	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,329.53000	1.32953		1,501.09000	1.50109	1,329.530	12.10	0.36	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,939.36000	1.93936		2,155.10000	2.15510	1,939.360	12.38	0.46	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,289.57000	2.28957		2,526.64000	2.52664	2,289.570	12.51	0.51	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			11.19112	81.16000		11.12760	81.59974		12.44	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.37583	82.09681		11.30965	82.54196		12.07	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			10.52270	69.35116		10.46926	69.65266		11.94	0.00	298,903,499.60	4,310	31,528.00
R209	On 04/11/2021	Bond Future	9.50	Call	0.28000	0.00028		0.68000	0.00068	0.280	10.80	0.00	104,286.89	2,500	3,500.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,071.73000	3.07173		2,795.33000	2.79533	3,071.730	10.95	0.95	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	1,787.64000	1.78764		1,572.60000	1.57260	1,787.640	11.48	0.79	273,301,163.29	5,000	6,750.00
R209	On 04/11/2021	Bond Future	10.50	Put	858.64000	0.85864		729.62000	0.72962	858.640	11.94	0.52	0.00	0	150.00
R209	On 04/11/2021	Bond Future	12.00	Put	0.36000	0.00036		0.32000	0.00032	0.360	14.98	0.00	86,905.74	2,500	6,500.00
R209	On 03/02/2022	Bond Future			10.70709	70.13017		10.65161	70.43541		11.96	0.00	0.00	0	1,550.00
R209	On 05/05/2022	Bond Future			10.89309	67.81232		10.83550	68.12132		11.82	0.00	77,984,168.00	1,150	1,666.00
R209	On 05/05/2022	Bond Future	9.75	Call	327.40000	0.32740		0.00000	0.00000	327.400	10.49	0.13	43,440,736.19	5,000	2,500.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,748.68000	2.74868		0.00000	0.00000	2,748.680	11.55	0.54	90,889,296.36	2,500	2,500.00
R209	On 05/05/2022	Bond Future	12.00	Put	705.56000	0.70556		0.00000	0.00000	705.560	13.41	0.18	61,917,484.03	5,000	2,500.00
R209	On 04/08/2022	Bond Future			11.08440	68.59592		11.02461	68.90877		11.51	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			213.33234	213.33234		213.26773	213.26773			0.00	0.00	0	1,305.00
R210	On 03/02/2022	Bond Future			215.78158	215.78158		215.71724	215.71724			0.00	0.00	0	1,330.00
R210	On 05/05/2022	Bond Future			215.50912	215.50912		215.44455	215.44455			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			218.17780	218.17780		218.11270	218.11270			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			175.70679	175.70679		175.71535	175.71535			0.00	0.00	0	3,105.00
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			9.81409	84.41539		9.75582	84.72690		9.51	0.00	0.00	0	9,212.00
R213	On 03/02/2022	Bond Future			10.02704	85.36357		9.96613	85.67900		9.45	0.00	162,276,146.57	1,901	2,445.00
R213	On 03/02/2022	Bond Future	8.63	Call	57.70000	0.05770		71.92000	0.07192	57.700	8.53	0.04	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	95.95000	0.09595		117.78000	0.11778	95.950	8.47	0.06	0.00	0	102.00



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	9.15	Call	248.20000	0.24820	295.46000	0.29546	248.200	8.35	0.13	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	295.44000	0.29544	349.62000	0.34962	295.440	8.33	0.15	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,100.93000	3.10093	2,889.44000	2.88944	3,100.930	8.72	0.70	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,487.90000	2.48790	2,304.56000	2.30456	2,487.900	8.94	0.62	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,813.25000	1.81325	1,667.03000	1.66703	1,813.250	9.23	0.50	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,461.37000	1.46137	1,336.92000	1.33692	1,461.370	9.36	0.43	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,418.85000	1.41885	1,297.18000	1.29718	1,418.850	9.38	0.42	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,258.08000	1.25808	1,147.26000	1.14726	1,258.080	9.45	0.39	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	726.63000	0.72663	656.20000	0.65620	726.630	9.81	0.25	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	650.18000	0.65018	586.27000	0.58627	650.180	9.90	0.23	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.23714	82.83392	10.17355	83.15322		9.26	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.45942	83.79380	10.39291	84.11726		9.01	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			10.86243	66.28642	10.80392	66.62423		12.74	0.00	120,442,425.14	1,817	18,083.00
R214	On 03/02/2022	Bond Future			11.04613	67.03095	10.98531	67.37292		12.73	0.00	0.00	0	1,346.00
R214	On 05/05/2022	Bond Future			11.22473	64.53842	11.16161	64.88456		12.63	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.41077	65.28321	11.34519	65.63363		12.29	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
<b>Total for Derivatives :</b>											<b>12,837,766,129.16</b>	<b>114,324</b>	<b>1 657 235.00</b>	
<b>Grand Total:</b>											<b>12,837,766,129.16</b>	<b>114,324</b>	<b>1 657 235.00</b>	