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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2021

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	51.0
AL37	On 04/11/2021	Index Future	805.20200		805.20200		806.26900	806.26900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	814.26600		814.26600		815.35400	815.35400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	823.81000		823.81000		824.91600	824.91600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	833.74600		833.74600		834.86900	834.86900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	918.53300		918.53300		922.04200	922.04200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	928.87300		928.87300		932.43100	932.43100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	939.76000		939.76000		943.36700	943.36700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	951.09500		951.09500		954.74900	954.74900			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	810.54300		810.54300		813.29800	813.29800			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	819.66700		819.66700		822.46200	822.46200			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	829.27400		829.27400		832.10800	832.10800			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI		On 04/08/2022	Index Future		839.27600	839.27600	842.14800	842.14800			0.00	0.00	0	0.0
ES23		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES23A		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26A		On 02/04/2026	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33		On 04/11/2021	Bond Future		11.32836	76.48229	11.26969	76.79350			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.57267	77.36262	11.51142	77.67769			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.81758	74.51141	11.75367	74.83043			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		12.07211	75.39030	12.00537	75.71342			0.00	0.00	0	0.0
ES33		On 15/09/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A		On 15/09/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42		On 04/11/2021	Bond Future		11.81103	74.98734	11.75219	75.34351			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		12.03328	75.85091	11.97186	76.21150			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.26394	72.50068	12.19975	72.86575			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.49707	73.35462	12.43002	73.72433			0.00	0.00	0	0.0
ES42		On 25/04/2042	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI		On 04/11/2021	GOVI		800.35200	800.35200	803.06100	803.06100			0.00	0.00	0	992.0
GOVI		On 03/02/2022	GOVI		809.36200	809.36200	812.11000	812.11000			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		818.84800	818.84800	821.63400	821.63400			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		828.72500	828.72500	831.54800	831.54800			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		154.95076	154.95076	155.24605	155.24605			0.00	0.00	0	5,117.0
I2025		On 03/02/2022	Bond Future		155.15311	155.15311	155.45231	155.45231			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		157.01008	157.01008	157.31324	157.31324			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.34615	157.34615	157.65330	157.65330			0.00	0.00	0	0.0
I2025		On 31/01/2025	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029		On 04/11/2021	Bond Future		114.53533	114.53533	114.64874	114.64874			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.85363	115.85363	115.96885	115.96885			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		116.04212	116.04212	116.15900	116.15900			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		117.48451	117.48451	117.60295	117.60295			0.00	0.00	0	0.0
I2033		On 14/08/2015	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2033		On 04/11/2021	Bond Future		108.43308	108.43308	108.69658	108.69658			0.00	0.00	0	8,979.0
I2033		On 03/02/2022	Bond Future		109.68119	109.68119	109.94803	109.94803			0.00	0.00	0	0.0

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			109.71601		109.71601		109.98626	109.98626			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.07969		111.07969		111.35355	111.35355			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future			120.31420		120.31420		120.46115	120.46115			0.00	0.00	0	5,949.0
I2038	On 03/02/2022	Bond Future			119.92013		119.92013		120.06923	120.06923			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.35555		121.35555		121.50675	121.50675			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.04675		121.04675		121.19987	121.19987			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future			107.73338		107.73338		108.36488	108.36488			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			108.97351		108.97351		109.61258	109.61258			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.39524		108.39524		109.04232	109.04232			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			109.74284		109.74284		110.39808	110.39808			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future			111.41752		111.41752		111.82338	111.82338			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			110.72277		110.72277		111.13357	111.13357			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			112.04805		112.04805		112.46411	112.46411			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			111.42292		111.42292		111.84428	111.84428			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future			296.28400		296.28400		296.75600	296.75600			0.00	0.00	0	506.0
IGOV	On 03/02/2022	Index Future			299.69300		299.69300		300.17300	300.17300			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			303.27800		303.27800		303.76600	303.76600			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			307.00700		307.00700		307.50200	307.50200			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.72500		96.27500		3.73500	96.26500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.77000		96.23000		3.78000	96.22000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.87500		96.12500		3.88500	96.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.93000		96.07000		3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.11000		95.89000		4.14000	95.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.19500		95.80500		4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.63000		95.37000		4.63000	95.37000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.95500		95.04500		4.95500	95.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.32000		94.68000		5.32000	94.68000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.49500		94.50500		5.49000	94.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			5.82500		94.17500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			5.82500		94.17500		5.81500	94.18500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.59253		116.16396		7.55337	116.33980		5.79	0.00	0.00	0	64,537.0
R186	On 04/11/2021	Bond Future	7.77	Put	609.32000		0.60932		576.24000	0.57624	609.320	5.88	0.37	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	24.50000		0.02450		25.23000	0.02523	24.500	6.55	0.02	0.00	0	15,177.0

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			7.79122		112.19105		7.74933	112.36934		5.53	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.00113		113.50757		7.95625	113.68816		5.27	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	7.28	Call	683.15000		0.68315		741.21000	0.74121	683.150	4.93	0.26	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,634.71000		1.63471		1,732.66000	1.73266	1,634.710	5.22	0.47	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	957.05000		0.95705		915.81000	0.91581	957.050	5.58	0.30	0.00	0	435.0
R186	On 04/08/2022	Bond Future			8.22678		109.55987		8.17854	109.74304		5.28	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			326.93755		326.93755		326.93938	326.93938			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			322.48161		322.48161		322.48462	322.48462			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.34171		326.34171		326.34547	326.34547			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			322.02079		322.02079		322.02512	322.02512			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			240.77514		240.77514		240.75836	240.75836			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			239.18083		239.18083		239.16478	239.16478			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.04359		242.04359		242.02796	242.02796			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.60242		240.60242		240.58695	240.58695			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.08725		104.81247		5.05574	104.85282		0.96	0.00	0.00	0	14,769.0
R2023	On 03/02/2022	Bond Future			5.23353		105.99306		5.19371	106.03425		0.91	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.38546		103.32634		5.33269	103.36822		0.79	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.60687		104.55536		5.52921	104.59835		0.59	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future			9.15203		95.61509		9.08255	95.99494		9.67	0.00	370,030,398.30	3,870	100,413.0
R2030	On 04/11/2021	Bond Future	8.27	Call	74.39000		0.07439		113.72000	0.11372	74.390	9.08	0.06	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	467.89000		0.46789		606.38000	0.60638	467.890	9.49	0.25	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	497.06000		0.49706		640.76000	0.64076	497.060	9.51	0.26	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,448.34000		1.44834		1,703.88000	1.70388	1,448.340	9.82	0.54	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,067.81000		1.06781		0.00000	0.00000	1,067.810	9.86	0.43	205,750,296.12	5,000	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	860.97000		0.86097		769.32000	0.76932	860.970	9.98	0.37	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	4,192.66000		4.19266		4,550.90000	4.55090	4,192.660	10.66	0.88	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	2.53000		0.00253		2.60000	0.00260	2.530	11.85	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	1.10000		0.00110		1.16000	0.00116	1.100	11.85	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.35211		92.68819		9.27931	93.07266		9.26	0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future	8.39	Call	383.65000		0.38365		460.48000	0.46048	383.650	8.64	0.15	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	984.95000		0.98495		1,129.94000	1.12994	984.950	8.99	0.31	0.00	0	1,000.0

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R2030	On 03/02/2022	Bond Future	9.35	Put	2,110.87000	2.11087		1,951.32000	1.95132	2,110.870	9.33	0.49	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	2,844.77000	2.84477		3,105.62000	3.10562	2,844.770	9.53	0.61	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,235.23000	1.23523		1,134.20000	1.13420	1,235.230	9.72	0.33	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	302.32000	0.30232		277.23000	0.27723	302.320	11.02	0.10	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.56022	93.77614		9.48391	94.16532		8.87	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	173.88000	0.17388		207.08000	0.20708	173.880	8.31	0.07	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	361.70000	0.36170		420.95000	0.42095	361.700	8.28	0.12	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	612.03000	0.61203		700.23000	0.70023	612.030	8.25	0.19	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	1,051.81000	1.05181		1,179.62000	1.17962	1,051.810	8.46	0.28	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1,180.58000	1.18058		1,318.38000	1.31838	1,180.580	8.51	0.30	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,180.45000	3.18045		2,987.42000	2.98742	3,180.450	8.79	0.55	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,816.73000	1.81673		1,692.87000	1.69287	1,816.730	9.19	0.37	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,433.71000	1.43371		1,333.35000	1.33335	1,433.710	9.43	0.31	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	644.86000	0.64486		598.15000	0.59815	644.860	10.34	0.16	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.78281	90.86770		9.70262	91.26199		8.89	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			9.83278	90.73038		9.76856	91.11520		11.22	0.00	0.00	0	124,291.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	354.84000	0.35484		468.86000	0.46886	354.840	10.68	0.19	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	1,429.18000	1.42918		1,679.09000	1.67909	1,429.180	11.31	0.51	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.05000	0.00005		0.06000	0.00006	0.050	13.88	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.03486	91.75239		9.96785	92.14189		10.21	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	228.47000	0.22847		280.27000	0.28027	228.470	8.96	0.10	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	419.27000	0.41927		499.94000	0.49994	419.270	9.14	0.16	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	1,101.94000	1.10194		1,253.97000	1.25397	1,101.940	9.75	0.32	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	1,122.53000	1.12253		1,276.29000	1.27629	1,122.530	9.76	0.32	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	1,207.67000	1.20767		1,368.38000	1.36838	1,207.670	9.81	0.34	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,467.92000	3.46792		3,247.81000	3.24781	3,467.920	9.87	0.64	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,975.13000	2.97513		2,778.95000	2.77895	2,975.130	10.03	0.58	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,011.49000	2.01149		1,867.99000	1.86799	2,011.490	10.34	0.45	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,547.30000	1.54730		1,433.09000	1.43309	1,547.300	10.57	0.37	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,364.62000	1.36462		1,262.83000	1.26283	1,364.620	10.70	0.33	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,233.86000	1.23386		1,141.26000	1.14126	1,233.860	10.82	0.31	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,061.76000	1.06176		981.66000	0.98166	1,061.760	11.00	0.27	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,048.45000	1.04845		969.34000	0.96934	1,048.450	11.01	0.27	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	726.14000	0.72614		671.30000	0.67130	726.140	11.45	0.20	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	575.55000	0.57555		532.31000	0.53231	575.550	11.72	0.16	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.24098	88.68249		10.17103	89.07677		10.44	0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,359.87000	1.35987		1,503.77000	1.50377	1,359.870	10.09	0.31	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,787.30000	2.78730		3,007.40000	3.00740	2,787.300	10.58	0.50	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,279.01000	1.27901		1,200.76000	1.20076	1,279.010	11.80	0.25	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.45429	89.71471		10.38122	90.11407		10.16	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	

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 04/11/2021	Bond Future			10.38409	90.93528		10.32505	91.32445		12.47	0.00	0.00	0	79,848.0
R2035	On 04/11/2021	Bond Future	10.11	Call	833.20000	0.83320	1,017.57000	1.01757	833.200	12.30	0.33	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	856.20000	0.85620	1,043.39000	1.04339	856.200	12.31	0.34	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	1,135.33000	1.13533	1,353.15000	1.35315	1,135.330	12.45	0.41	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	1,220.18000	1.22018	1,446.17000	1.44617	1,220.180	12.48	0.43	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	1,032.92000	1.03292	949.53000	0.94953	1,032.920	12.97	0.36	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	2,520.97000	2.52097	2,830.52000	2.83052	2,520.970	13.01	0.65	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	348.82000	0.34882	326.23000	0.32623	348.820	13.91	0.15	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	261.33000	0.26133	246.15000	0.24615	261.330	14.15	0.12	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	59.24000	0.05924	58.20000	0.05820	59.240	14.96	0.03	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.01000	0.00001	0.01000	0.00001	0.010	15.67	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.58872	91.95957	10.52718	92.35347		11.38	0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	502.51000	0.50251	589.13000	0.58913	502.510	10.31	0.17	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	843.01000	0.84301	965.49000	0.96549	843.010	10.66	0.25	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,207.40000	1.20740	1,361.00000	1.36100	1,207.400	10.92	0.32	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,544.79000	1.54479	1,722.74000	1.72274	1,544.790	11.11	0.37	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,596.31000	1.59631	1,777.71000	1.77771	1,596.310	11.13	0.38	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	3,417.22000	3.41722	3,218.28000	3.21828	3,417.220	11.21	0.59	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,837.25000	1.83725	2,033.89000	2.03389	1,837.250	11.22	0.42	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,505.42000	2.50542	2,350.22000	2.35022	2,505.420	11.50	0.48	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,388.51000	2.38851	2,239.41000	2.23941	2,388.510	11.54	0.46	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,511.59000	1.51159	1,413.21000	1.41321	1,511.590	12.08	0.33	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,475.95000	1.47595	1,379.83000	1.37983	1,475.950	12.12	0.32	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,373.98000	1.37398	1,284.38000	1.28438	1,373.980	12.22	0.30	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	1,120.38000	1.12038	1,047.34000	1.04734	1,120.380	12.52	0.26	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	1,054.93000	1.05493	986.24000	0.98624	1,054.930	12.61	0.24	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	981.42000	0.98142	917.65000	0.91765	981.420	12.72	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	648.90000	0.64890	607.62000	0.60762	648.900	13.30	0.16	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	540.35000	0.54035	506.47000	0.50647	540.350	13.55	0.14	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.78934	88.56081	10.72528	88.95947		11.72	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.99907	89.58925	10.93228	89.99301		11.44	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,130.87000	1.13087	1,239.07000	1.23907	1,130.870	10.72	0.23	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,036.47000	5.03647	4,827.50000	4.82750	5,036.470	11.36	0.57	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,518.10000	3.51810	3,359.39000	3.35939	3,518.100	11.74	0.45	0.00	0	100.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.59951	86.60857	10.54041	86.99953		13.04	0.00	5,456,339.91	63	120,171.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	5,793.64000	5.79364	6,172.89000	6.17289	5,793.640	14.97	0.90	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	23.40000	0.02340	23.75000	0.02375	23.400	16.27	0.01	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.79429	83.32997	10.73278	83.72566		12.51	0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.99301	84.30828	10.92903	84.70872		12.31	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.20264	81.03333	11.13595	81.43886		12.66	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/08/2022	Bond Future	10.10	Call	1,207.08000		1.20708		1,321.23000	1.32123	1,207.080	11.87	0.24	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,841.50000		4.84150		4,638.24000	4.63824	4,841.500	12.58	0.55	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,290.54000		3.29054		3,140.30000	3.14030	3,290.540	13.06	0.42	0.00	0	50.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/11/2021	Bond Future			10.71675		88.81133		10.66270	89.19552		13.58	0.00	0.00	0	81,495.0
R2040	On 03/02/2022	Bond Future			10.90604		85.30732		10.84978	85.69619		13.06	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.09866		86.30885		11.04013	86.70246		12.83	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	559.18000		0.55918		630.29000	0.63029	559.180	11.67	0.14	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,906.73000		1.90673		2,070.23000	2.07023	1,906.730	12.38	0.35	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	661.14000		0.66114		630.37000	0.63037	661.140	16.15	0.12	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.30158		82.80655		11.24057	83.20514		13.20	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.75714		85.53209		10.69279	85.99828		14.18	0.00	0.00	0	60,562.0
R2044	On 03/02/2022	Bond Future			10.93722		82.11622		10.87026	82.58800		13.64	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.12007		83.08031		11.05042	83.55784		13.40	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.31235		79.66564		11.23978	80.14907		13.80	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.67957		84.76735		10.62536	85.17401		14.60	0.00	0.00	0	168,143.0
R2048	On 04/11/2021	Bond Future	10.20	Call	463.25000		0.46325		593.17000	0.59317	463.250	14.18	0.20	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,270.71000		2.27071		2,573.84000	2.57384	2,270.710	15.16	0.59	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.85506		85.72219		10.79861	86.13377		13.34	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	324.55000		0.32455		386.67000	0.38667	324.550	12.03	0.11	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,636.27000		1.63627		1,820.34000	1.82034	1,636.270	13.03	0.37	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.02582		82.31328		10.96712	82.72988		13.80	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.20305		83.26841		11.14194	83.69017		13.48	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.34580		70.35643		10.28661	70.69744		13.79	0.00	21,106,929.00	300	36,604.0
R209	On 04/11/2021	Bond Future	9.50	Call	78.64000		0.07864		116.16000	0.11616	78.640	12.63	0.06	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,593.37000		2.59337		2,393.64000	2.39364	2,593.370	13.45	0.72	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,658.62000		1.65862		1,520.99000	1.52099	1,658.620	13.79	0.55	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	990.94000		0.99094		906.94000	0.90694	990.940	14.15	0.39	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	19.78000		0.01978		19.98000	0.01998	19.780	17.04	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.52328		71.14893		10.46189	71.49399		12.63	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.70254		68.84245		10.63884	69.19179		12.99	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.88598		69.64218		10.81988	69.99589		12.72	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0



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/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			211.92117		211.92117		211.91270	211.91270			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			214.36047		214.36047		214.35270	214.35270			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			214.07227		214.07227		214.06490	214.06490			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.73335		216.73335		216.72630	216.72630			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			175.01801		175.01801		175.02260	175.02260			0.00	0.00	0	3,525.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.50640		86.07745		9.43703	86.45809		10.73	0.00	0.00	0	10,449.0
R213	On 03/02/2022	Bond Future			9.70539		87.04701		9.63295	87.43225		9.88	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	275.87000		0.27587		336.86000	0.33686	275.870	9.02	0.12	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	426.59000		0.42659		509.80000	0.50980	426.590	9.21	0.17	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	899.24000		0.89924		1,036.12000	1.03612	899.240	9.58	0.29	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	1,022.06000		1.02206		1,170.37000	1.17037	1,022.060	9.65	0.32	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,467.19000		2.46719		2,288.71000	2.28871	2,467.190	9.95	0.54	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,996.14000		1.99614		1,845.30000	1.84530	1,996.140	10.10	0.47	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,494.97000		1.49497		1,377.43000	1.37743	1,494.970	10.38	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,246.07000		1.24607		1,146.62000	1.14662	1,246.070	10.59	0.33	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,215.95000		1.21595		1,118.75000	1.11875	1,215.950	10.62	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,101.67000		1.10167		1,013.08000	1.01308	1,101.670	10.73	0.30	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	709.39000		0.70939		651.57000	0.65157	709.390	11.21	0.21	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	648.54000		0.64854		595.65000	0.59565	648.540	11.30	0.19	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.90171		84.53645		9.82612	84.92641		9.96	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.10798		85.52194		10.02898	85.91692		9.62	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future			10.71585		67.13793		10.65664	67.48687		14.79	0.00	0.00	0	17,810.0
R214	On 03/02/2022	Bond Future			10.89357		67.89419		10.83208	68.24730		13.53	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			11.06659		65.41128		11.00280	65.76872		13.97	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.24590		66.17010		11.17967	66.53194		13.68	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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>Total for Derivatives :</b>											602,343,963.33	9,233	1 128 195.0
<b>Grand Total:</b>											602,343,963.33	9,233	1 128 195.0