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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2021

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
Derivatives														
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		795.86900	795.86900		795.63600	795.63600			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		804.80500	804.80500		804.57300	804.57300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		814.24600	814.24600		814.01400	814.01400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		824.02900	824.02900		823.79500	823.79500			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		904.22500	904.22500		902.41600	902.41600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		914.37700	914.37700		912.55300	912.55300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		925.10400	925.10400		923.26100	923.26100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		936.21800	936.21800		934.35400	934.35400			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		801.41400	801.41400		799.68900	799.68900			0.00	0.00	0	115.0
ALBI	On 03/02/2022	Index Future		810.41200	810.41200		808.67200	808.67200			0.00	0.00	0	90.0
ALBI	On 05/05/2022	Index Future		819.91900	819.91900		818.16100	818.16100			0.00	0.00	0	29.0

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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		829.77000	829.77000		827.99100	827.99100			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		11.43432	75.92474		11.48752	75.64698			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.68373	76.79603		11.73917	76.51544			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future		11.93332	73.93854		11.99112	73.65477			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		12.19376	74.80644		12.25411	74.51920			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		11.90434	74.42828		11.94213	74.20384			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future		12.13115	75.28238		12.17052	75.05574			0.00	0.00	0	3,587.0
ES42	On 05/05/2022	Bond Future		12.36616	71.92563		12.40729	71.69641			0.00	0.00	0	1,192.0
ES42	On 04/08/2022	Bond Future		12.60459	72.76841		12.64755	72.53645			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		791.17200	791.17200		789.53100	789.53100			0.00	0.00	0	57.0
GOVI	On 03/02/2022	GOVI		800.05500	800.05500		798.39900	798.39900			0.00	0.00	0	933.0
GOVI	On 05/05/2022	GOVI		809.44100	809.44100		807.76700	807.76700			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		819.16600	819.16600		817.47300	817.47300			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future		155.51731	155.51731		155.49641	155.49641			0.00	432,960,191.04	2,784	1,995.0
I2025	On 03/02/2022	Bond Future		155.71819	155.71819		155.69787	155.69787			0.00	0.00	0	3,794.0
I2025	On 05/05/2022	Bond Future		157.58313	157.58313		157.56292	157.56292			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future		157.91628	157.91628		157.89591	157.89591			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		114.74663	114.74663		114.35795	114.35795			0.00	18,703,700.69	163	2,232.0
I2029	On 03/02/2022	Bond Future		116.06348	116.06348		115.67093	115.67093			0.00	18,686,220.28	161	2,576.0
I2029	On 05/05/2022	Bond Future		116.25397	116.25397		115.85694	115.85694			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future		117.69333	117.69333		117.29154	117.29154			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		108.96732	108.96732		108.87689	108.87689			0.00	34,433,673.12	316	2,117.0
I2033	On 03/02/2022	Bond Future		110.21777	110.21777		110.12687	110.12687			0.00	0.00	0	7,143.0

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		110.25818	110.25818	110.16638	110.16638			0.00	0.00	0	2,121.0
I2033		On 04/08/2022	Bond Future		111.62321	111.62321	111.53044	111.53044			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		121.87594	121.87594	121.75580	121.75580			0.00	183,423,289.70	1,505	3,196.0
I2038		On 03/02/2022	Bond Future		121.49287	121.49287	121.37193	121.37193			0.00	183,454,233.70	1,510	4,177.0
I2038		On 05/05/2022	Bond Future		122.94802	122.94802	122.82597	122.82597			0.00	0.00	0	677.0
I2038		On 04/08/2022	Bond Future		122.65023	122.65023	122.52673	122.52673			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		109.33139	109.33139	109.47859	109.47859			0.00	45,591,189.63	417	9,554.0
I2046		On 03/02/2022	Bond Future		110.58598	110.58598	110.73541	110.73541			0.00	0.00	0	13,054.0
I2046		On 05/05/2022	Bond Future		110.02582	110.02582	110.17726	110.17726			0.00	0.00	0	171.0
I2046		On 04/08/2022	Bond Future		111.38813	111.38813	111.54160	111.54160			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		112.31461	112.31461	113.21551	113.21551			0.00	123,321,441.78	1,098	3,193.0
I2050		On 03/02/2022	Bond Future		111.62247	111.62247	112.53440	112.53440			0.00	123,231,206.88	1,104	7,284.0
I2050		On 05/05/2022	Bond Future		112.95937	112.95937	113.88234	113.88234			0.00	0.00	0	379.0
I2050		On 04/08/2022	Bond Future		112.33794	112.33794	113.27225	113.27225			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		298.05200	298.05200	298.19500	298.19500			0.00	381,506,560.00	128	31.0
IGOV		On 03/02/2022	Index Future		301.47200	301.47200	301.61800	301.61800			0.00	313,530,880.00	104	485.0
IGOV		On 05/05/2022	Index Future		305.08200	305.08200	305.23000	305.23000			0.00	48,813,120.00	16	16.0
IGOV		On 04/08/2022	Index Future		308.81900	308.81900	308.97000	308.97000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.68500	96.31500	3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.73000	96.27000	3.73000	96.27000			0.00	0.00	0	50,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.00500	95.99500	3.98500	96.01500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		4.08000	95.92000	4.06000	95.94000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.36000	95.64000	4.34000	95.66000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.42500	95.57500	4.39500	95.60500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.02500	94.97500	5.00000	95.00000			0.00	18,998,000.00	800	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.23000	94.77000	5.19000	94.81000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.88000	94.12000	5.85000	94.15000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.04500	93.95500	6.01000	93.99000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.47500	93.52500	6.45500	93.54500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.68500	93.31500	6.65500	93.34500			0.00	0.00	0	0.0
R186		On 04/11/2021	Bond Future		7.88909	114.84345	7.89663	114.81013		5.19	0.00	0.00	0	50,626.0
R186		On 04/11/2021	Bond Future	7.77	Put	853.84000	0.85384	888.07000	0.88807	853.840	5.12	0.65	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	3.05000	0.00305	4.01000	0.00401	3.050	5.76	0.01	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			8.10870	110.85140		8.11660	110.81833		5.51	0.00	665,108.40	6	35,320.0
R186	On 05/05/2022	Bond Future			8.34084	112.15260		8.34922	112.11944		5.24	0.00	0.00	0	4,404.0
R186	On 05/05/2022	Bond Future	6.73	Call	102.29000	0.10229		101.51000	0.10151	102.290	4.88	0.06	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	294.14000	0.29414		291.53000	0.29153	294.140	4.74	0.15	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	416.76000	0.41676		412.97000	0.41297	416.760	4.69	0.20	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	895.91000	0.89591		888.54000	0.88854	895.910	4.94	0.34	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,227.84000	1.22784	1,244.90000	1.24490	1,227.840	5.30	0.39	0.00	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.59324	108.18100		8.60221	108.14753		5.22	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	179.74000	0.17974		178.01000	0.17801	179.740	4.62	0.09	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	905.20000	0.90520		897.59000	0.89759	905.200	4.77	0.31	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	695.80000	0.69580		705.70000	0.70570	695.800	5.85	0.21	0.00	0	3,600.0
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			328.94716	328.94716		328.86290	328.86290			0.00	0.00	0	1,189.0
R197	On 03/02/2022	Bond Future			324.48570	324.48570		324.40222	324.40222			0.00	0.00	0	952.0
R197	On 05/05/2022	Bond Future			328.37196	328.37196		328.28824	328.28824			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			324.05127	324.05127		323.96588	323.96588			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			242.08291	242.08291		241.65253	241.65253			0.00	15,977,472.06	66	4,415.0
R202	On 03/02/2022	Bond Future			240.48609	240.48609		240.05207	240.05207			0.00	16,353,054.12	68	7,953.0
R202	On 05/05/2022	Bond Future			243.36614	243.36614		242.92756	242.92756			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			241.92484	241.92484		241.48047	241.48047			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			5.39435	104.42037		5.36543	104.45721		1.14	0.00	0.00	0	12,574.0
R2023	On 03/02/2022	Bond Future			5.62184	105.59273		5.58508	105.63053		1.11	0.00	0.00	0	5,738.0
R2023	On 05/05/2022	Bond Future			5.89690	102.92183		5.84810	102.96031		0.91	0.00	0.00	0	777.0
R2023	On 04/08/2022	Bond Future			6.36682	104.13652		6.29495	104.17599		0.64	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			9.44217	94.04999		9.47485	93.87582		8.65	0.00	0.00	0	93,840.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.06000	0.00006		0.06000	0.00006	0.060	7.92	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	11.45000	0.01145		10.32000	0.01032	11.450	8.02	0.02	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	13.61000	0.01361		12.25000	0.01225	13.610	8.02	0.02	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.80	Call	17.51000	0.01751		15.73000	0.01573	17.510	8.03	0.03	0.00	0	560.0
R2030	On 04/11/2021	Bond Future	9.20	Call	261.77000	0.26177		235.23000	0.23523	261.770	8.34	0.24	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,369.79000	1.36979	1,510.65000	1.51065	1,369.790	8.40	0.71	0.00	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,021.00000	1.02100	1,145.95000	1.14595	1,021.000	8.50	0.60	0.00	0.00	0	9,100.0

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R2030	On 04/11/2021	Bond Future	9.40	Call	644.50000	0.64450		586.35000	0.58635	644.500	8.55	0.46	0.00	0	560.0	
R2030	On 04/11/2021	Bond Future	9.90	Call	2,512.92000	2.51292		2,370.46000	2.37046	2,512.920	9.18	0.89	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.26	Put	0.02000	0.00002		0.03000	0.00003	0.020	10.81	0.00	0.00	0	29.0	
R2030	On 04/11/2021	Bond Future	11.44	Put	0.00000	0.00000		0.01000	0.00001	0.000	10.98	0.00	0.00	0	300.0	
R2030	On 03/02/2022	Bond Future			9.65660	91.10202		9.69073	90.92640		8.92	0.00	172,273,919.82	1,891	66,148.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	100.53000	0.10053		92.80000	0.09280	100.530	8.22	0.06	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	340.34000	0.34034		317.41000	0.31741	340.340	8.19	0.16	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,656.10000	2.65610		2,775.95000	2.77595	2,656.100	8.62	0.63	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,627.75000	1.62775		1,552.13000	1.55213	1,627.750	8.82	0.48	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,487.36000	1.48736		1,572.92000	1.57292	1,487.360	8.94	0.43	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	283.45000	0.28345		308.20000	0.30820	283.450	10.19	0.11	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.87922	92.17176		9.91495	91.99430		8.42	0.00	0.00	0	14,728.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	48.49000	0.04849		45.07000	0.04507	48.490	7.92	0.02	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	125.45000	0.12545		117.31000	0.11731	125.450	7.89	0.06	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	243.18000	0.24318		228.44000	0.22844	243.180	7.83	0.10	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	450.26000	0.45026		425.04000	0.42504	450.260	7.77	0.16	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	515.63000	0.51563		487.32000	0.48732	515.630	7.75	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,810.77000	3.81077		3,936.32000	3.93632	3,810.770	7.99	0.67	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,119.07000	2.11907		2,208.02000	2.20802	2,119.070	8.39	0.46	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,616.17000	1.61617		1,690.36000	1.69036	1,616.170	8.56	0.38	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	651.06000	0.65106		687.83000	0.68783	651.060	9.45	0.18	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			10.11898	89.23824		10.15650	89.05869		8.43	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	226.73000	0.22673		213.86000	0.21386	226.730	7.76	0.08	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	726.81000	0.72681		692.34000	0.69234	726.810	7.77	0.21	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,292.11000	1.29211		1,346.94000	1.34694	1,292.110	9.02	0.28	0.00	0	800.0	
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			10.04651	89.46540		10.07912	89.27451		9.78	0.00	0.00	0	113,101.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	6.75000	0.00675		6.04000	0.00604	6.750	8.77	0.01	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	287.58000	0.28758		256.03000	0.25603	287.580	9.07	0.25	0.00	0	700.0	
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	700.0	
R2032	On 03/02/2022	Bond Future			10.25832	90.46987		10.29226	90.27725		9.72	0.00	218,394,266.18	2,414	93,589.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	60.55000	0.06055		55.33000	0.05533	60.550	8.58	0.04	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	122.19000	0.12219		112.16000	0.11216	122.190	8.48	0.07	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	404.64000	0.40464		375.75000	0.37575	404.640	8.45	0.18	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	417.05000	0.41705		387.47000	0.38747	417.050	8.46	0.18	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	468.86000	0.46886		436.42000	0.43642	468.860	8.52	0.20	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,970.80000	3.97080		4,127.25000	4.12725	3,970.800	8.60	0.78	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,372.76000	3.37276		3,517.83000	3.51783	3,372.760	8.82	0.71	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	954.00000	0.95400		898.60000	0.89860	954.000	8.96	0.33	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,022.73000	3.02273		3,159.95000	3.15995	3,022.730	8.96	0.67	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,217.42000	2.21742		2,332.66000	2.33266	2,217.420	9.31	0.55	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,650.85000	1.65085		1,746.83000	1.74683	1,650.850	9.57	0.45	0.00	0	400.0	

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
R2032	On 03/02/2022	Bond Future	10.45	Put	1,421.08000		1.42108	1,508.16000	1.50816	1,421.080	9.67	0.40	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,256.65000		1.25665	1,336.84000	1.33684	1,256.650	9.75	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,040.31000		1.04031	1,110.68000	1.11068	1,040.310	9.88	0.32	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,023.73000		1.02373	1,093.31000	1.09331	1,023.730	9.89	0.31	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	699.54000		0.69954	752.08000	0.75208	699.540	10.20	0.23	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	646.27000		0.64627	695.70000	0.69570	646.270	10.28	0.22	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	487.51000		0.48751	527.09000	0.52709	487.510	10.57	0.17	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.47408		87.38545	10.50947	87.19078		9.57	0.00	0.00	0	20,384.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	565.03000		0.56503	532.26000	0.53226	565.030	8.47	0.19	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,625.55000		1.62555	1,553.79000	1.55379	1,625.550	9.00	0.40	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,905.72000		1.90572	1,826.02000	1.82602	1,905.720	9.13	0.45	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,363.75000		1.36375	1,432.44000	1.43244	1,363.750	9.77	0.32	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,084.74000		1.08474	1,142.49000	1.14249	1,084.740	10.01	0.26	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.69863		88.39684	10.73557	88.19993		9.31	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	246.95000		0.24695	232.56000	0.23256	246.950	8.38	0.08	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	848.06000		0.84806	807.66000	0.80766	848.060	8.47	0.23	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,335.48000		1.33548	1,392.33000	1.39233	1,335.480	10.15	0.26	0.00	0	800.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future			10.52124		90.04054	10.55888	89.79724		10.79	0.00	0.00	0	77,209.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	97.06000		0.09706	82.98000	0.08298	97.060	9.84	0.10	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	103.85000		0.10385	88.82000	0.08882	103.850	9.84	0.11	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	207.07000		0.20707	178.25000	0.17825	207.070	9.87	0.18	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	246.76000		0.24676	212.97000	0.21297	246.760	9.90	0.21	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	652.70000		0.65270	777.97000	0.77797	652.700	10.54	0.40	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	1,240.06000		1.24006	1,116.46000	1.11646	1,240.060	10.57	0.62	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	71.59000		0.07159	98.67000	0.09867	71.590	11.45	0.07	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	38.55000		0.03855	55.18000	0.05518	38.550	11.75	0.04	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	1.54000		0.00154	2.67000	0.00267	1.540	12.87	0.00	0.00	0	782.0	
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	400.0	
R2035	On 03/02/2022	Bond Future			10.73211		91.05149	10.77126	90.80589		10.76	0.00	546,308.94	6	53,141.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	180.33000		0.18033	163.51000	0.16351	180.330	9.41	0.09	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	324.78000		0.32478	296.31000	0.29631	324.780	9.31	0.14	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	534.33000		0.53433	491.43000	0.49143	534.330	9.43	0.21	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	775.84000		0.77584	718.79000	0.71879	775.840	9.66	0.27	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	815.21000		0.81521	756.01000	0.75601	815.210	9.70	0.28	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	3,500.55000		3.50055	3,678.12000	3.67812	3,500.550	9.83	0.68	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,007.58000		1.00758	938.41000	0.93841	1,007.580	9.85	0.32	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,473.25000		2.47325	2,619.27000	2.61927	2,473.250	10.26	0.55	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,343.12000		2.34312	2,484.41000	2.48441	2,343.120	10.32	0.53	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,343.52000		1.34352	1,441.84000	1.44184	1,343.520	10.80	0.35	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,302.61000		1.30261	1,398.84000	1.39884	1,302.610	10.82	0.35	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,186.18000		1.18618	1,276.28000	1.27628	1,186.180	10.89	0.32	0.00	0	200.0	

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 03/02/2022	Bond Future	11.28	Put	906.06000	0.90606		980.14000	0.98014	906.060	11.11	0.26	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	838.39000	0.83839		908.22000	0.90822	838.390	11.19	0.24	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	763.56000	0.76356		828.56000	0.82856	763.560	11.29	0.23	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	453.52000	0.45352		496.32000	0.49632	453.520	11.91	0.14	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	361.65000	0.36165		397.10000	0.39710	361.650	12.19	0.12	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.93852	87.64246		10.97924	87.39421		10.65	0.00	0.00	0	8,926.0	
R2035	On 04/08/2022	Bond Future			11.15536	88.65494		11.19780	88.40375		10.34	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	562.05000	0.56205		527.91000	0.52791	562.050	9.36	0.15	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,973.96000	4.97396		5,140.54000	5.14054	4,973.960	9.81	0.64	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,323.65000	3.32365		3,453.56000	3.45356	3,323.650	10.24	0.49	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			10.69888	85.95724		10.75152	85.61524		11.26	0.00	34,125,024.28	397	88,538.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	4,952.28000	4.95228		4,625.29000	4.62529	4,952.280	12.97	0.97	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	0.15000	0.00015		0.33000	0.00033	0.150	14.28	0.00	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.89814	82.66820		10.95285	82.32272		11.83	0.00	0.00	0	83,356.0	
R2037	On 05/05/2022	Bond Future			11.10098	83.63903		11.15786	83.28972		11.16	0.00	0.00	0	11,855.0	
R2037	On 04/08/2022	Bond Future			11.31590	80.35147		11.37518	79.99798		11.43	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	654.75000	0.65475		599.48000	0.59948	654.750	10.36	0.17	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,598.49000	4.59849		4,821.28000	4.82128	4,598.490	10.85	0.61	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,948.15000	2.94815		3,115.61000	3.11561	2,948.150	11.36	0.45	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			10.82777	88.03052		10.87028	87.73448		11.70	0.00	0.00	0	54,322.0	
R2040	On 03/02/2022	Bond Future			11.02201	84.51447		11.06617	84.21562		12.31	0.00	0.00	0	42,837.0	
R2040	On 05/05/2022	Bond Future			11.21924	85.50702		11.26515	85.20490		11.60	0.00	0.00	0	8,550.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	231.52000	0.23152		210.70000	0.21070	231.520	10.39	0.08	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,114.72000	1.11472		1,039.18000	1.03918	1,114.720	10.75	0.28	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	462.86000	0.46286		498.08000	0.49808	462.860	14.72	0.10	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.42796	81.99041		11.47582	81.68466		11.89	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			10.85062	84.86254		10.89301	84.56187		12.19	0.00	0.00	0	48,392.0	
R2044	On 03/02/2022	Bond Future			11.03490	81.43604		11.07895	81.13238		12.83	0.00	0.00	0	22,138.0	
R2044	On 05/05/2022	Bond Future			11.22161	82.39248		11.26740	82.08550		12.09	0.00	0.00	0	5,735.0	
R2044	On 04/08/2022	Bond Future			11.41884	78.96505		11.46656	78.65444		12.39	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			10.79974	83.87810		10.83201	83.64213		12.54	0.00	0.00	0	104,219.0	
R2048	On 04/11/2021	Bond Future	10.20	Call	23.97000	0.02397		21.32000	0.02132	23.970	11.81	0.03	0.00	0	1,050.0	
R2048	On 04/11/2021	Bond Future	10.80	Call	955.60000	0.95560		864.27000	0.86427	955.600	12.19	0.51	0.00	0	1,050.0	
R2048	On 03/02/2022	Bond Future			10.98058	84.81980		11.01411	84.58168		12.51	0.00	0.00	0	165,439.0	

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
R2048	On 03/02/2022	Bond Future	10.00	Call	196.95000	0.19695	180.89000	0.18089	196.950	11.03	0.09	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.20	Call	392.23000	0.39223	363.55000	0.36355	392.230	11.33	0.15	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	10.40	Call	698.53000	0.69853	652.83000	0.65283	698.530	11.62	0.23	0.00	0	100.0	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,407.05000	1.40705	1,329.53000	1.32953	1,407.050	12.10	0.37	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,039.98000	2.03998	1,939.36000	1.93936	2,039.980	12.38	0.47	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,401.75000	2.40175	2,289.57000	2.28957	2,401.750	12.51	0.52	0.00	0	100.0	
R2048	On 05/05/2022	Bond Future			11.15627	81.40073	11.19112	81.16000		12.44	0.00	0.00	0	2,035.0	
R2048	On 04/08/2022	Bond Future			11.33954	82.34036	11.37583	82.09681		12.07	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			10.47026	69.64700	10.52270	69.35116		11.94	0.00	300,596,452.00	4,316	29,833.0	
R209	On 04/11/2021	Bond Future	9.50	Call	0.38000	0.00038	0.28000	0.00028	0.380	10.80	0.00	138,511.94	2,500	1,445.0	
R209	On 04/11/2021	Bond Future	10.00	Put	2,788.47000	2.78847	3,071.73000	3.07173	2,788.470	10.95	0.93	0.00	0	3,100.0	
R209	On 04/11/2021	Bond Future	10.25	Put	1,547.03000	1.54703	1,787.64000	1.78764	1,547.030	11.48	0.74	257,562,952.43	5,000	4,250.0	
R209	On 04/11/2021	Bond Future	10.50	Put	694.51000	0.69451	858.64000	0.85864	694.510	11.94	0.46	0.00	0	150.0	
R209	On 04/11/2021	Bond Future	12.00	Put	0.16000	0.00016	0.36000	0.00036	0.160	14.98	0.00	51,941.98	2,500	4,000.0	
R209	On 03/02/2022	Bond Future			10.65278	70.42895	10.70709	70.13017		11.96	0.00	0.00	0	1,550.0	
R209	On 05/05/2022	Bond Future			10.83678	68.11443	10.89309	67.81232		11.82	0.00	74,925,873.00	1,100	2,766.0	
R209	On 05/05/2022	Bond Future	9.75	Call	364.96000	0.36496	327.40000	0.32740	364.960	10.49	0.14	47,233,408.72	5,000	5,000.0	
R209	On 05/05/2022	Bond Future	10.75	Put	2,584.34000	2.58434	2,748.68000	2.74868	2,584.340	11.55	0.51	87,073,909.27	2,500	5,000.0	
R209	On 05/05/2022	Bond Future	12.00	Put	647.98000	0.64798	705.56000	0.70556	647.980	13.41	0.17	57,620,698.46	5,000	5,000.0	
R209	On 04/08/2022	Bond Future			11.02598	68.90158	11.08440	68.59592		11.51	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	
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			213.39697	213.39697	213.33234	213.33234			0.00	11,096,642.44	52	1,253.0	
R210	On 03/02/2022	Bond Future			215.84593	215.84593	215.78158	215.78158			0.00	11,008,142.43	51	1,381.0	
R210	On 05/05/2022	Bond Future			215.57379	215.57379	215.50912	215.50912			0.00	0.00	0	104.0	
R210	On 04/08/2022	Bond Future			218.24301	218.24301	218.17780	218.17780			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			175.87759	175.87759	175.70679	175.70679			0.00	0.00	0	3,105.0	
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			9.78652	84.56259	9.81409	84.41539		9.51	0.00	507,375,540.00	6,000	9,212.0	
R213	On 03/02/2022	Bond Future			9.99834	85.51200	10.02704	85.36357		9.45	0.00	675,630,312.00	7,901	8,445.0	
R213	On 03/02/2022	Bond Future	8.63	Call	61.81000	0.06181	57.70000	0.05770	61.810	8.53	0.04	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	102.59000	0.10259	95.95000	0.09595	102.590	8.47	0.06	0.00	0	102.0	

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
R213	9.15	Call	263.99000		0.26399		248.20000	0.24820	263.990	8.35	0.14	0.00	0	220.0
R213	9.22	Call	313.86000		0.31386		295.44000	0.29544	313.860	8.33	0.16	0.00	0	430.0
R213	9.58	Put	2,990.74000		2.99074		3,100.93000	3.10093	2,990.740	8.72	0.69	0.00	0	200.0
R213	9.76	Put	2,389.75000		2.38975		2,487.90000	2.48790	2,389.750	8.94	0.61	0.00	0	102.0
R213	10.00	Put	1,731.86000		1.73186		1,813.25000	1.81325	1,731.860	9.23	0.49	0.00	0	430.0
R213	10.15	Put	1,390.35000		1.39035		1,461.37000	1.46137	1,390.350	9.36	0.42	0.00	0	200.0
R213	10.17	Put	1,349.19000		1.34919		1,418.85000	1.41885	1,349.190	9.38	0.41	0.00	0	220.0
R213	10.25	Put	1,193.76000		1.19376		1,258.08000	1.25808	1,193.760	9.45	0.38	0.00	0	102.0
R213	10.60	Put	683.15000		0.68315		726.63000	0.72663	683.150	9.81	0.24	0.00	0	430.0
R213	10.67	Put	610.22000		0.61022		650.18000	0.65018	610.220	9.90	0.22	0.00	0	220.0
R213			10.20724		82.98386		10.23714	82.83392		9.26	0.00	0.00	0	0.0
R213			10.42818		83.94552		10.45942	83.79380		9.01	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.82512		66.50152		10.86243	66.28642		12.74	0.00	0.00	0	18,083.0
R214			11.00745		67.24810		11.04613	67.03095		12.73	0.00	0.00	0	1,346.0
R214			11.18463		64.75798		11.22473	64.53842		12.63	0.00	0.00	0	441.0
R214			11.36913		65.50535		11.41077	65.28321		12.29	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												4,415,303,245.29	56,874	1 664 603.0
Grand Total:												4,415,303,245.29	56,874	1 664 603.0