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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2021

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
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		805.06800	805.06800		805.15700	805.15700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		814.09200	814.09200		814.18400	814.18400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		823.63200	823.63200		823.72700	823.72700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		833.53000	833.53000		833.62800	833.62800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		916.68200	916.68200		917.70500	917.70500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		926.95600	926.95600		927.99400	927.99400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		937.81900	937.81900		938.87100	938.87100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		949.08900	949.08900		950.15500	950.15500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		810.79700	810.79700		810.72600	810.72600			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		819.88500	819.88500		819.81600	819.81600			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		829.49300	829.49300		829.42500	829.42500			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		839.46200	839.46200	839.39400	839.39400			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		11.29755	76.64550	11.30528	76.60450			0.00	0.00	0	350.0
ES33		On 03/02/2022	Bond Future		11.54141	77.52319	11.54942	77.48200			0.00	0.00	0	0.0
ES33		On 05/05/2022	Bond Future		11.78511	74.67325	11.79342	74.63178			0.00	0.00	0	0.0
ES33		On 04/08/2022	Bond Future		12.03896	75.55054	12.04762	75.50864			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		11.78598	75.13863	11.79360	75.09256			0.00	0.00	0	4,779.0
ES42		On 03/02/2022	Bond Future		12.00792	75.99944	12.01581	75.95318			0.00	0.00	0	0.0
ES42		On 05/05/2022	Bond Future		12.23757	72.65029	12.24578	72.60365			0.00	0.00	0	0.0
ES42		On 04/08/2022	Bond Future		12.47018	73.50251	12.47874	73.45538			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		800.52700	800.52700	800.48900	800.48900			0.00	0.00	0	992.0
GOVI		On 03/02/2022	GOVI		809.50000	809.50000	809.46400	809.46400			0.00	0.00	0	0.0
GOVI		On 05/05/2022	GOVI		818.98600	818.98600	818.95200	818.95200			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		828.82800	828.82800	828.79500	828.79500			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		154.94743	154.94743	154.99289	154.99289			0.00	0.00	0	5,367.0
I2025		On 03/02/2022	Bond Future		155.13826	155.13826	155.18473	155.18473			0.00	0.00	0	0.0
I2025		On 05/05/2022	Bond Future		156.99374	156.99374	157.04113	157.04113			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		157.32176	157.32176	157.36997	157.36997			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		114.17163	114.17163	114.12660	114.12660			0.00	0.00	0	2,964.0
I2029		On 03/02/2022	Bond Future		115.47911	115.47911	115.43392	115.43392			0.00	0.00	0	0.0
I2029		On 05/05/2022	Bond Future		115.66106	115.66106	115.61566	115.61566			0.00	0.00	0	0.0
I2029		On 04/08/2022	Bond Future		117.09318	117.09318	117.04737	117.04737			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		108.04562	108.04562	108.25335	108.25335			0.00	6,374,691.58	59	9,047.0
I2033		On 03/02/2022	Bond Future		109.28286	109.28286	109.49338	109.49338			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		109.31050	109.31050	109.52380	109.52380			0.00	0.00	0	0.0
I2033		On 04/08/2022	Bond Future		110.66391	110.66391	110.87999	110.87999			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		120.36800	120.36800	120.51498	120.51498			0.00	0.00	0	5,949.0
I2038		On 03/02/2022	Bond Future		119.96487	119.96487	120.11390	120.11390			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		121.39985	121.39985	121.55088	121.55088			0.00	0.00	0	0.0
I2038		On 04/08/2022	Bond Future		121.08536	121.08536	121.23836	121.23836			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		107.69165	107.69165	107.68300	107.68300			0.00	0.00	0	17,227.0
I2046		On 03/02/2022	Bond Future		108.92496	108.92496	108.91658	108.91658			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		108.34357	108.34357	108.33559	108.33559			0.00	0.00	0	0.0
I2046		On 04/08/2022	Bond Future		109.68543	109.68543	109.67722	109.67722			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		110.33921	110.33921	110.94410	110.94410			0.00	0.00	0	8,607.0
I2050		On 03/02/2022	Bond Future		109.62188	109.62188	110.23413	110.23413			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		110.93310	110.93310	111.55282	111.55282			0.00	0.00	0	0.0
I2050		On 04/08/2022	Bond Future		110.28844	110.28844	110.91616	110.91616			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		295.59000	295.59000	295.96100	295.96100			0.00	0.00	0	506.0
IGOV		On 03/02/2022	Index Future		298.97600	298.97600	299.35200	299.35200			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		302.55200	302.55200	302.93300	302.93300			0.00	0.00	0	0.0
IGOV		On 04/08/2022	Index Future		306.25900	306.25900	306.64600	306.64600			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.70500	96.29500	3.72500	96.27500			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		3.88500	96.11500	3.88500	96.11500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.94000	96.06000	3.95000	96.05000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.12000	95.88000	4.13000	95.87000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.19500	95.80500	4.21500	95.78500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.62000	95.38000	4.63000	95.37000			0.00	0.00	0	472.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		4.85500	95.14500	4.95500	95.04500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.26000	94.74000	5.32000	94.68000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.46000	94.54000	5.48500	94.51500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		5.76500	94.23500	5.81000	94.19000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.01500	93.98500	5.84500	94.15500			0.00	0.00	0	0.0
R186		On 04/11/2021	Bond Future		7.59016	116.17460	7.58722	116.18779		5.15	0.00	29,275,999.20	252	64,445.0
R186	7.77	Put			482.84000	0.48284	487.32000	0.48732	482.840	5.25	0.35	0.00	0	15,177.0
R186	8.77	Put			9.80000	0.00980	10.53000	0.01053	9.800	5.94	0.01	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			7.79028		112.19504		7.78704	112.20882		5.30	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.00038		113.51059		7.99684	113.52482		5.03	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	225.07000		0.22507		0.00000	0.00000	225.070	4.70	0.11	46,151,652.13	3,600	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	621.56000		0.62156		628.15000	0.62815	621.560	4.74	0.25	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	873.31000		0.87331		0.00000	0.00000	873.310	4.83	0.32	130,797,140.10	3,600	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,540.74000		1.54074		1,551.29000	1.55129	1,540.740	4.99	0.46	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	880.01000		0.88001		879.54000	0.87954	880.010	5.37	0.29	118,102,364.45	3,600	4,035.0
R186	On 04/08/2022	Bond Future			8.22742		109.55744		8.22358	109.57201		5.08	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			326.75237		326.75237		326.85472	326.85472			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			322.25837		322.25837		322.36308	322.36308			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			326.11303		326.11303		326.21977	326.21977			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			321.77073		321.77073		321.88017	321.88017			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			240.28809		240.28809		240.62074	240.62074			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			238.66540		238.66540		239.00275	239.00275			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.51985		241.51985		241.86176	241.86176			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.05886		240.05886		240.40594	240.40594			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			5.10603		104.78843		5.11325	104.77919		0.94	0.00	0.00	0	14,769.0
R2023	On 03/02/2022	Bond Future			5.26307		105.96253		5.27173	105.95358		0.87	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.42554		103.29454		5.43665	103.28573		0.75	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.67484		104.51777		5.69084	104.50892		0.58	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			9.18520		95.43444		9.16188	95.56140		8.70	0.00	0.00	0	100,279.0
R2030	On 04/11/2021	Bond Future	8.27	Call	25.87000		0.02587		31.55000	0.03155	25.870	7.96	0.03	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	275.83000		0.27583		309.80000	0.30980	275.830	8.24	0.19	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	298.89000		0.29889		334.75000	0.33475	298.890	8.26	0.20	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	1,158.62000		1.15862		1,238.64000	1.23864	1,158.620	8.66	0.52	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	954.44000		0.95444		912.24000	0.91224	954.440	8.70	0.44	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	739.13000		0.73913		705.66000	0.70566	739.130	8.78	0.37	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,931.96000		3.93196		4,052.77000	4.05277	3,931.960	9.42	0.90	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.67000		0.00067		0.68000	0.00068	0.670	10.78	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.24000		0.00024		0.25000	0.00025	0.240	10.78	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.38791		92.49987		9.36344	92.62854		8.72	0.00	56,424,920.70	610	610.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	273.26000	0.27326		293.32000	0.29332	273.260	8.06	0.13	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	803.01000	0.80301		845.95000	0.84595	803.010	8.43	0.28	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,061.69000	2.06169		2,004.67000	2.00467	2,061.690	8.79	0.51	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	2,595.73000	2.59573		2,680.58000	2.68058	2,595.730	9.01	0.60	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,172.39000	1.17239		1,136.88000	1.13688	1,172.390	9.21	0.33	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	260.79000	0.26079		252.66000	0.25266	260.790	10.52	0.09	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.59789	93.58479		9.57220	93.71523		8.26	0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future	7.73	Call	109.17000	0.10917		116.83000	0.11683	109.170	7.72	0.05	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	247.78000	0.24778		262.81000	0.26281	247.780	7.66	0.10	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	447.22000	0.44722		471.17000	0.47117	447.220	7.61	0.16	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	833.65000	0.83365		871.00000	0.87100	833.650	7.82	0.25	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	951.35000	0.95135		992.21000	0.99221	951.350	7.87	0.28	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,094.35000	3.09435		3,025.74000	3.02574	3,094.350	8.18	0.57	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,706.63000	1.70663		1,663.42000	1.66342	1,706.630	8.60	0.38	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,328.20000	1.32820		1,293.58000	1.29358	1,328.200	8.86	0.31	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	570.04000	0.57004		554.62000	0.55462	570.040	9.81	0.15	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.82331	90.66939		9.79630	90.80159		8.37	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	414.98000	0.41498		0.00000	0.00000	414.980	7.73	0.13	9,505,545.50	800	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	1,210.85000	1.21085		0.00000	0.00000	1,210.850	7.94	0.30	21,579,765.12	800	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,121.98000	1.12198		0.00000	0.00000	1,121.980	9.42	0.23	16,841,504.65	800	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			9.85565	90.59387		9.84257	90.67191		10.05	0.00	0.00	0	124,370.0
R2032	On 04/11/2021	Bond Future	9.33	Call	209.42000	0.20942		228.84000	0.22884	209.420	9.46	0.14	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	1,170.19000	1.17019		1,223.35000	1.22335	1,170.190	10.15	0.49	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	12.50	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.05964	91.60893		10.04594	91.68821		9.82	0.00	0.00	0	0.0
R2032	On 03/02/2022	Bond Future	8.91	Call	169.81000	0.16981		179.04000	0.17904	169.810	8.55	0.08	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	330.82000	0.33082		345.99000	0.34599	330.820	8.72	0.14	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	954.98000	0.95498		985.79000	0.98579	954.980	9.33	0.30	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	974.76000	0.97476		1,005.96000	1.00596	974.760	9.35	0.30	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	1,055.55000	1.05555		1,088.30000	1.08830	1,055.550	9.40	0.32	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	3,454.42000	3.45442		3,409.84000	3.40984	3,454.420	9.46	0.66	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,949.52000	2.94952		2,910.27000	2.91027	2,949.520	9.63	0.60	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,966.32000	1.96632		1,938.69000	1.93869	1,966.320	9.95	0.45	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,497.00000	1.49700		1,475.72000	1.47572	1,497.000	10.20	0.37	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,313.45000	1.31345		1,294.82000	1.29482	1,313.450	10.33	0.34	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,182.59000	1.18259		1,165.90000	1.16590	1,182.590	10.45	0.31	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.65	Put	1,011.83000	1.01183		997.75000	0.99775	1,011.830	10.64	0.27	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	10.66	Put	998.74000	0.99874		984.86000	0.98486	998.740	10.65	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.95	Put	682.13000	0.68213		673.16000	0.67316	682.130	11.11	0.19	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	534.06000	0.53406		527.33000	0.52733	534.060	11.37	0.16	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.26697	88.53659		10.25264	88.61699		9.72	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
R2032	On 05/05/2022	Bond Future	9.58	Call	1,053.67000		1.05367	1,081.15000	1.08115	1,053.670		9.07	0.28	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,443.15000		2.44315	2,488.38000	2.48838	2,443.150		9.66	0.49	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	11.18	Put	1,082.27000		1.08227	1,068.53000	1.06853	1,082.270		10.80	0.24	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.48223		89.56265	10.46724	89.64418			9.49	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	455.29000		0.45529	0.00000	0.00000	455.290		8.64	0.13	9,424,368.17	800	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,353.14000		1.35314	0.00000	0.00000	1,353.140		8.90	0.30	21,660,904.35	800	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	1,252.11000		1.25211	0.00000	0.00000	1,252.110		10.57	0.23	16,757,637.05	800	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			10.34047		91.22257	10.35796	91.10722			11.13	0.00	21,893,416.80	240	79,842.0
R2035	On 04/11/2021	Bond Future	10.11	Call	728.62000		0.72862	705.29000	0.70529	728.620		10.95	0.33	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.12	Call	751.92000		0.75192	727.90000	0.72790	751.920		10.96	0.34	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	10.23	Call	1,040.43000		1.04043	1,008.17000	1.00817	1,040.430		11.10	0.42	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	10.26	Call	1,129.30000		1.12930	1,094.63000	1.09463	1,129.300		11.14	0.45	0.00	0	150.0
R2035	On 04/11/2021	Bond Future	10.60	Put	739.62000		0.73962	791.55000	0.79155	739.620		11.68	0.31	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	10.62	Call	2,521.32000		2.52132	2,456.29000	2.45629	2,521.320		11.72	0.70	0.00	0	400.0
R2035	On 04/11/2021	Bond Future	11.08	Put	199.64000		0.19964	220.83000	0.22083	199.640		12.64	0.10	0.00	0	782.0
R2035	On 04/11/2021	Bond Future	11.20	Put	140.64000		0.14064	156.94000	0.15694	140.640		12.88	0.08	0.00	0	350.0
R2035	On 04/11/2021	Bond Future	11.75	Put	21.78000		0.02178	25.49000	0.02549	21.780		13.59	0.01	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		14.19	0.00	0.00	0	400.0
R2035	On 03/02/2022	Bond Future			10.54414		92.24466	10.56230	92.12837			10.91	0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future	9.70	Call	465.36000		0.46536	451.48000	0.45148	465.360		9.82	0.16	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	804.81000		0.80481	783.08000	0.78308	804.810		10.16	0.25	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	1,176.30000		1.17630	1,147.02000	1.14702	1,176.300		10.42	0.32	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	1,524.46000		1.52446	1,488.83000	1.48883	1,524.460		10.63	0.38	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,577.90000		1.57790	1,541.35000	1.54135	1,577.900		10.65	0.39	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	3,120.75000		3.12075	3,196.73000	3.19673	3,120.750		10.74	0.57	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,826.98000		1.82698	1,786.19000	1.78619	1,826.980		10.75	0.43	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,240.25000		2.24025	2,303.27000	2.30327	2,240.250		11.03	0.46	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,128.77000		2.12877	2,189.88000	2.18988	2,128.770		11.08	0.44	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,306.05000		1.30605	1,350.39000	1.35039	1,306.050		11.63	0.30	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,273.32000		1.27332	1,316.87000	1.31687	1,273.320		11.67	0.30	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	1,179.78000		1.17978	1,221.04000	1.22104	1,179.780		11.78	0.28	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	949.83000		0.94983	985.07000	0.98507	949.830		12.09	0.23	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	891.00000		0.89100	924.61000	0.92461	891.000		12.18	0.22	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	825.18000		0.82518	856.91000	0.85691	825.180		12.28	0.21	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	529.42000		0.52942	552.02000	0.55202	529.420		12.85	0.14	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	434.49000		0.43449	453.85000	0.45385	434.490		13.09	0.12	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.74307		88.84850	10.76194	88.73101			10.88	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.95157		89.87612	10.97121	89.75734			10.62	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.84	Call	937.90000		0.93790	916.62000	0.91662	937.900		9.73	0.21	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,523.73000		4.52373	4,596.89000	4.59689	4,523.730		10.35	0.57	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,038.02000		3.03802	3,095.28000	3.09528	3,038.020		10.72	0.43	0.00	0	100.0

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 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			10.56665		86.82561		10.57386	86.77792		11.63	0.00	0.00	0	120,120.0
R2037	On 04/11/2021	Bond Future	11.49	Call	5,911.16000		5.91116		5,872.79000	5.87279	5,911.160	13.64	0.94	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	7.36000		0.00736		8.45000	0.00845	7.360	14.84	0.01	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.76092		83.54429		10.76837	83.49637		11.98	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.95842		84.52441		10.96614	84.47610		11.42	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.16728		81.24797		11.17530	81.19922		11.75	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	993.09000		0.99309		986.12000	0.98612	993.090	10.78	0.22	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,369.29000		4.36929		4,401.77000	4.40177	4,369.290	11.45	0.55	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,841.47000		2.84147		2,867.09000	2.86709	2,841.470	11.90	0.41	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			10.69441		88.96980		10.70156	88.91903		12.09	0.00	0.00	0	81,491.0
R2040	On 03/02/2022	Bond Future			10.88357		85.46230		10.89097	85.41121		12.48	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.07540		86.46493		11.08306	86.41348		11.88	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	426.10000		0.42610		423.06000	0.42306	426.100	10.69	0.12	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,696.38000		1.69638		1,685.04000	1.68504	1,696.380	11.41	0.34	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	523.27000		0.52327		532.61000	0.53261	523.270	15.30	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.27799		82.96031		11.28595	82.90838		12.24	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			10.72520		85.76294		10.73734	85.67507		12.61	0.00	20,840,394.42	243	62,097.0
R2044	On 03/02/2022	Bond Future			10.90472		82.34464		10.91730	82.25610		13.02	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.08638		83.31071		11.09943	83.22133		12.39	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.27787		79.89472		11.29145	79.80437		12.77	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			10.65303		84.96601		10.66512	84.87541		12.97	0.00	9,006,397.06	106	168,190.0
R2048	On 04/11/2021	Bond Future	10.20	Call	312.04000		0.31204		307.33000	0.30733	312.040	12.23	0.17	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	2,100.16000		2.10016		2,061.16000	2.06116	2,100.160	13.06	0.62	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			10.82814		85.91802		10.84068	85.82669		12.71	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	9.80	Call	276.21000		0.27621		270.97000	0.27097	276.210	11.44	0.10	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.50	Call	1,558.66000		1.55866		1,534.38000	1.53438	1,558.660	12.41	0.37	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			10.99793		82.51075		11.01094	82.41853		12.74	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.17461		83.46421		11.18813	83.37102		12.45	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			10.31925		70.50910		10.32626	70.46875		12.31	0.00	8,249,564.70	117	34,354.0
R209	On 04/11/2021	Bond Future	9.50	Call	41.71000		0.04171		42.83000	0.04283	41.710	11.24	0.04	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,325.62000		2.32562		2,366.36000	2.36636	2,325.620	11.95	0.73	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,388.89000		1.38889		1,424.80000	1.42480	1,388.890	12.31	0.55	0.00	0	9,250.0

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	On 04/11/2021	Bond Future	10.50	Put	757.33000		0.75733		785.37000	0.78537	757.330	12.70	0.36	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	6.29000		0.00629		7.22000	0.00722	6.290	15.52	0.01	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.49651		71.29910		10.50372	71.25861		12.10	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.67489		68.99378		10.68234	68.95296		12.06	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.85792		69.79202		10.86563	69.75080		11.82	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			211.46447		211.46447		211.58151	211.58151			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			213.88609		213.88609		214.00508	214.00508			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			213.58794		213.58794		213.70896	213.70896			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			216.23274		216.23274		216.35559	216.35559			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			175.02178		175.02178		175.02656	175.02656			0.00	3,500,435.60	20	4,605.0
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			9.53956		85.89628		9.51626	86.02353		9.69	0.00	0.00	0	10,449.0
R213	On 03/02/2022	Bond Future			9.74095		86.85873		9.71658	86.98770		9.35	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	180.29000		0.18029		195.11000	0.19511	180.290	8.32	0.09	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	281.15000		0.28115		302.06000	0.30206	281.150	8.35	0.13	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	684.97000		0.68497		724.11000	0.72411	684.970	8.75	0.26	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	796.67000		0.79667		839.90000	0.83990	796.670	8.84	0.28	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,393.44000		2.39344		2,329.19000	2.32919	2,393.440	9.21	0.56	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,906.34000		1.90634		1,852.37000	1.85237	1,906.340	9.36	0.48	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,381.33000		1.38133		1,339.88000	1.33988	1,381.330	9.57	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,127.79000		1.12779		1,093.15000	1.09315	1,127.790	9.76	0.33	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,097.32000		1.09732		1,063.53000	1.06353	1,097.320	9.78	0.32	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	982.47000		0.98247		951.92000	0.95192	982.470	9.88	0.29	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	607.86000		0.60786		588.62000	0.58862	607.860	10.38	0.20	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	551.45000		0.55145		533.98000	0.53398	551.450	10.48	0.18	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.93894		84.34525		9.91349	84.47589		9.25	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.14771		85.32422		10.12109	85.45663		9.05	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			10.69425		67.26489		10.70128	67.22353		13.16	0.00	0.00	0	17,810.0

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
R214	On 03/02/2022	Bond Future	10.87186	68.01852		10.87910	67.97702		12.93	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.04417	65.53655		11.05166	65.49466		12.93	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.22322	66.29364		11.23097	66.25138		12.66	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
Total for Derivatives :											546,386,701.59	17,247	1 144 927.0
Grand Total:											546,386,701.59	17,247	1 144 927.0