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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2021

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		802.20600	802.20600		802.13300	802.13300			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future		811.16500	811.16500		811.09400	811.09400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		820.74900	820.74900		820.68000	820.68000			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		830.62900	830.62900		830.56100	830.56100			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future		910.26000	910.26000		908.20800	908.20800			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		920.42500	920.42500		918.35400	918.35400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		931.30100	931.30100		929.20800	929.20800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		942.51200	942.51200		940.39500	940.39500			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future		803.07600	803.07600		801.56500	801.56500			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future		812.04500	812.04500		810.52000	810.52000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future		821.64000	821.64000		820.09900	820.09900			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	831.53100		831.53100		829.97200	829.97200			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	11.46450		75.76699		11.50786	75.54116			0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.71612		76.63192		11.76133	76.40370			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.96581		73.77884		12.01293	73.54809			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.22732		74.64651		12.27651	74.41300			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	11.96902		74.04483		12.00723	73.81986			0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.19938		74.89035		12.23922	74.66308			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.43632		71.53535		12.47794	71.30552			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.67756		72.37517		12.72103	72.14265			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	793.05600		793.05600		791.61800	791.61800			0.00	7,930,560.00	1	993.0
GOVI	On 03/02/2022	GOVI	801.91300		801.91300		800.46200	800.46200			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	811.38700		811.38700		809.92200	809.92200			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	821.15500		821.15500		819.67300	819.67300			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.11318		155.11318		154.96934	154.96934			0.00	0.00	0	5,487.0
I2025	On 03/02/2022	Bond Future	155.30007		155.30007		155.15521	155.15521			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.17298		157.17298		157.02684	157.02684			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.50580		157.50580		157.35855	157.35855			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	114.13155		114.13155		114.21344	114.21344			0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	115.43441		115.43441		115.51761	115.51761			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	115.62696		115.62696		115.71175	115.71175			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.06122		117.06122		117.14720	117.14720			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	108.04657		108.04657		108.11772	108.11772			0.00	0.00	0	9,522.0
I2033	On 03/02/2022	Bond Future	109.28002		109.28002		109.35234	109.35234			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			109.31810		109.31810		109.39177	109.39177			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			110.67412		110.67412		110.74880	110.74880			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			120.47524		120.47524		120.35596	120.35596			0.00	0.00	0	5,979.0
I2038	On 03/02/2022	Bond Future			120.06864		120.06864		119.94861	119.94861			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			121.51695		121.51695		121.39573	121.39573			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			121.20550		121.20550		121.08354	121.08354			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			107.85876		107.85876		107.36792	107.36792			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			109.09007		109.09007		108.59394	108.59394			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			108.52088		108.52088		108.01954	108.01954			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			109.86726		109.86726		109.35964	109.35964			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			110.91889		110.91889		110.47207	110.47207			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			110.20422		110.20422		109.75255	109.75255			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			111.53333		111.53333		111.07673	111.07673			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			110.89757		110.89757		110.43593	110.43593			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			295.82700		295.82700		295.45800	295.45800			0.00	0.00	0	506.0
IGOV	On 03/02/2022	Index Future			299.20400		299.20400		298.83200	298.83200			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			302.81200		302.81200		302.43600	302.43600			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			306.52800		306.52800		306.14800	306.14800			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.69500		96.30500		3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.73500		96.26500		3.73000	96.27000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			3.89000		96.11000		3.88500	96.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.95000		96.05000		3.93000	96.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.17000		95.83000		4.15000	95.85000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.20500		95.79500		4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.75000		95.25000		4.72000	95.28000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			4.94500		95.05500		4.88500	95.11500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.48000		94.52000		5.46000	94.54000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.64000		94.36000		5.60000	94.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.13500		93.86500		6.09500	93.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.29500		93.70500		6.26500	93.73500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.68428		115.75333		7.68655	115.74319		5.31	0.00	0.00	0	64,450.0
R186	On 04/11/2021	Bond Future	7.77	Put	583.33000		0.58333		603.96000	0.60396	583.330	5.32	0.42	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	8.36000		0.00836		10.02000	0.01002	8.360	5.93	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			7.89170		111.76485		7.89403	111.75499		5.59	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.10611		113.08659		8.10853	113.07691		5.32	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	205.99000		0.20599		213.37000	0.21337	205.990	4.94	0.10	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	572.70000		0.57270		539.60000	0.53960	572.700	5.01	0.23	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	805.35000		0.80535		768.63000	0.76863	805.350	5.11	0.29	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,423.86000		1.42386		1,387.84000	1.38784	1,423.860	5.28	0.43	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,068.59000		1.06859		1,027.46000	1.02746	1,068.590	5.64	0.32	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.34036		109.13014		8.34291	109.12052		5.25	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			327.72630		327.72630		327.30789	327.30789			0.00	0.00	0	1,274.0
R197	On 03/02/2022	Bond Future			323.23158		323.23158		322.80952	322.80952			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			327.13018		327.13018		326.70398	326.70398			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			322.80392		322.80392		322.37473	322.37473			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			240.64674		240.64674		240.56622	240.56622			0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			239.01942		239.01942		238.93882	238.93882			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			241.90192		241.90192		241.82112	241.82112			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			240.44925		240.44925		240.36855	240.36855			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			5.20250		104.66508		5.23144	104.62811		1.12	0.00	1,046,650.80	10	14,079.0
R2023	On 03/02/2022	Bond Future			5.38755		105.83400		5.42345	105.79697		0.99	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.57662		103.17484		5.62358	103.13768		0.84	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.89230		104.39767		5.96089	104.35984		0.65	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			9.30405		94.79082		9.33685	94.61420		8.81	0.00	0.00	0	97,520.0
R2030	On 04/11/2021	Bond Future	8.27	Call	7.23000		0.00723		6.84000	0.00684	7.230	8.08	0.01	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	132.20000		0.13220		123.37000	0.12337	132.200	8.34	0.11	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	146.06000		0.14606		136.27000	0.13627	146.060	8.36	0.12	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	772.82000		0.77282		723.21000	0.72321	772.820	8.77	0.42	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,185.78000		1.18578		1,306.05000	1.30605	1,185.780	8.81	0.54	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	921.60000		0.92160		1,027.68000	1.02768	921.600	8.90	0.46	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	3,317.20000		3.31720		3,177.31000	3.17731	3,317.200	9.55	0.88	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.49000		0.00049		0.81000	0.00081	0.490	10.91	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.16000		0.00016		0.27000	0.00027	0.160	10.91	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.51303		91.84554		9.54732	91.66726		9.02	0.00	0.00	0	610.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	200.24000	0.20024		191.67000	0.19167	200.240	8.27	0.10	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	609.46000	0.60946		584.08000	0.58408	609.460	8.52	0.23	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,385.45000	2.38545		2,505.88000	2.50588	2,385.450	8.92	0.56	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	2,186.25000	2.18625		2,109.28000	2.10928	2,186.250	9.09	0.55	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,360.25000	1.36025		1,448.86000	1.44886	1,360.250	9.23	0.38	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	300.32000	0.30032		330.55000	0.33055	300.320	10.54	0.11	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.72714	92.93212		9.76302	92.75199		8.50	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	90.84000	0.09084		86.12000	0.08612	90.840	8.00	0.04	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	208.33000	0.20833		198.25000	0.19825	208.330	7.94	0.08	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	378.95000	0.37895		361.92000	0.36192	378.950	7.89	0.14	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	670.67000	0.67067		642.91000	0.64291	670.670	7.89	0.21	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	771.34000	0.77134		740.52000	0.74052	771.340	7.95	0.24	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,467.34000	3.46734		3,595.00000	3.59500	3,467.340	8.26	0.61	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,935.46000	1.93546		2,028.10000	2.02810	1,935.460	8.63	0.42	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,499.17000	1.49917		1,575.59000	1.57559	1,499.170	8.84	0.34	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	640.23000	0.64023		682.21000	0.68221	640.230	9.78	0.17	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.95869	90.01049		9.99636	89.82824		8.46	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	334.18000	0.33418		320.38000	0.32038	334.180	7.81	0.11	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	979.23000	0.97923		946.72000	0.94672	979.230	7.85	0.26	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,211.52000	1.21152		1,275.53000	1.27553	1,211.520	9.26	0.25	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			9.96412	89.95018		10.00704	89.69720		10.01	0.00	0.00	0	125,821.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	79.81000	0.07981		71.72000	0.07172	79.810	9.15	0.07	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	741.88000	0.74188		675.40000	0.67540	741.880	9.81	0.39	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	12.43	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.17332	90.95478		10.21803	90.69927		9.85	0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	113.94000	0.11394		106.59000	0.10659	113.940	8.64	0.06	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	210.54000	0.21054		197.08000	0.19708	210.540	8.56	0.10	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	671.85000	0.67185		632.22000	0.63222	671.850	8.99	0.24	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	688.15000	0.68815		647.68000	0.64768	688.150	9.01	0.25	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	755.74000	0.75574		711.82000	0.71182	755.740	9.07	0.26	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,792.26000	3.79226		3,999.35000	3.99935	3,792.260	9.14	0.71	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,245.25000	3.24525		3,438.87000	3.43887	3,245.250	9.34	0.65	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,340.33000	1.34033		0.00000	0.00000	1,340.330	9.46	0.39	63,556,001.94	1,800	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	2,924.15000	2.92415		0.00000	0.00000	2,924.150	9.46	0.61	99,953,136.06	1,800	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,175.34000	2.17534		2,333.78000	2.33378	2,175.340	9.74	0.50	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,645.20000	1.64520		1,780.39000	1.78039	1,645.200	9.95	0.41	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,432.29000	1.43229		1,556.60000	1.55660	1,432.290	10.05	0.37	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,281.22000	1.28122		1,396.87000	1.39687	1,281.220	10.14	0.34	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,085.96000	1.08596		1,188.62000	1.18862	1,085.960	10.31	0.30	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,070.98000	1.07098		1,172.48000	1.17248	1,070.980	10.32	0.30	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	768.48000	0.76848		0.00000	0.00000	768.480	10.69	0.23	18,443,830.77	900	900.0	

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	10.95	Put	717.22000	0.71722	792.99000	0.79299	717.220	10.77	0.21	0.00	0	400.0	
R2032	On	03/02/2022	Bond Future	11.13	Put	558.82000	0.55882	621.61000	0.62161	558.820	11.06	0.17	0.00	0	210.0	
R2032	On	05/05/2022	Bond Future			10.38399	87.88368	10.43061	87.62538		9.77	0.00	0.00	0	0.0	
R2032	On	05/05/2022	Bond Future	9.58	Call	794.42000	0.79442	761.52000	0.76152	794.420	8.80	0.24	0.00	0	780.0	
R2032	On	05/05/2022	Bond Future	10.18	Call	2,050.46000	2.05046	1,970.11000	1.97011	2,050.460	9.49	0.44	0.00	0	780.0	
R2032	On	05/05/2022	Bond Future	11.18	Put	1,144.78000	1.14478	1,238.66000	1.23866	1,144.780	10.52	0.26	0.00	0	780.0	
R2032	On	04/08/2022	Bond Future			10.60411	88.90346	10.65277	88.64214		9.47	0.00	0.00	0	0.0	
R2032	On	04/08/2022	Bond Future	8.97	Call	348.12000	0.34812	335.20000	0.33520	348.120	8.56	0.11	0.00	0	800.0	
R2032	On	04/08/2022	Bond Future	9.72	Call	1,075.82000	1.07582	1,038.44000	1.03844	1,075.820	8.67	0.26	0.00	0	800.0	
R2032	On	04/08/2022	Bond Future	11.60	Put	1,304.62000	1.30462	1,397.26000	1.39726	1,304.620	10.28	0.25	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			10.51998	90.04870	10.55783	89.80401		11.08	0.00	0.00	0	79,859.0	
R2035	On	04/11/2021	Bond Future	10.11	Call	290.64000	0.29064	267.32000	0.26732	290.640	10.49	0.18	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	10.12	Call	304.19000	0.30419	279.73000	0.27973	304.190	10.51	0.19	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	10.23	Call	483.29000	0.48329	444.72000	0.44472	483.290	10.71	0.27	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	10.26	Call	541.91000	0.54191	498.90000	0.49890	541.910	10.76	0.29	0.00	0	150.0	
R2035	On	04/11/2021	Bond Future	10.60	Put	1,004.30000	1.00430	1,143.69000	1.14369	1,004.300	11.23	0.43	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	10.62	Call	1,596.46000	1.59646	1,487.11000	1.48711	1,596.460	11.26	0.59	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	11.08	Put	245.15000	0.24515	300.60000	0.30060	245.150	12.13	0.14	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	11.20	Put	166.34000	0.16634	208.21000	0.20821	166.340	12.38	0.10	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	11.75	Put	22.46000	0.02246	31.35000	0.03135	22.460	13.28	0.02	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	14.15	0.00	0.00	0	400.0	
R2035	On	03/02/2022	Bond Future			10.73165	91.05438	10.77104	90.80727		10.94	0.00	0.00	0	0.0	
R2035	On	03/02/2022	Bond Future	9.70	Call	243.36000	0.24336	230.58000	0.23058	243.360	9.53	0.10	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	9.92	Call	457.21000	0.45721	433.70000	0.43370	457.210	9.78	0.17	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.10	Call	725.97000	0.72597	689.98000	0.68998	725.970	10.06	0.24	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	10.24	Call	994.32000	0.99432	946.77000	0.94677	994.320	10.27	0.30	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	10.26	Call	1,037.01000	1.03701	987.51000	0.98751	1,037.010	10.31	0.30	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.34	Put	3,730.41000	3.73041	3,920.31000	3.92031	3,730.410	10.42	0.66	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	10.35	Call	1,241.46000	1.24146	1,183.11000	1.18311	1,241.460	10.44	0.34	0.00	0	1,600.0	
R2035	On	03/02/2022	Bond Future	10.61	Put	2,715.86000	2.71586	2,877.39000	2.87739	2,715.860	10.78	0.54	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.65	Put	2,583.98000	2.58398	2,741.33000	2.74133	2,583.980	10.83	0.52	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.03	Put	1,569.52000	1.56952	1,687.28000	1.68728	1,569.520	11.27	0.37	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.05	Put	1,528.76000	1.52876	1,644.54000	1.64454	1,528.760	11.30	0.36	0.00	0	1,600.0	
R2035	On	03/02/2022	Bond Future	11.11	Put	1,412.39000	1.41239	1,522.33000	1.52233	1,412.390	11.40	0.34	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.28	Put	1,126.40000	1.12640	1,220.53000	1.22053	1,126.400	11.68	0.28	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.33	Put	1,055.10000	1.05510	1,144.80000	1.14480	1,055.100	11.77	0.27	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	11.39	Put	975.43000	0.97543	1,060.04000	1.06004	975.430	11.88	0.25	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.73	Put	624.62000	0.62462	684.43000	0.68443	624.620	12.51	0.17	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.88	Put	510.29000	0.51029	561.48000	0.56148	510.290	12.76	0.14	0.00	0	1,800.0	
R2035	On	05/05/2022	Bond Future			10.93678	87.65309	10.97775	87.40327		10.91	0.00	0.00	0	0.0	
R2035	On	04/08/2022	Bond Future			11.15318	88.66787	11.19588	88.41509		10.57	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 04/08/2022	Bond Future	9.84	Call	665.12000	0.66512		642.24000	0.64224	665.120		9.64	0.17	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.64	Put	5,119.34000	5.11934		5,309.05000	5.30905	5,119.340		10.06	0.63	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,475.68000	3.47568		3,631.81000	3.63181	3,475.680		10.48	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			10.73649	85.71267		10.77423	85.46833			11.57	0.00	1,971,391.41	23	120,841.0
R2037	On 04/11/2021	Bond Future	11.49	Call	4,810.37000	4.81037		4,600.40000	4.60040	4,810.370		13.09	0.92	0.00	0	600.0
R2037	On 04/11/2021	Bond Future	12.30	Put	5.96000	0.00596		8.92000	0.00892	5.960		14.45	0.00	0.00	0	600.0
R2037	On 03/02/2022	Bond Future			10.93808	82.41577		10.97730	82.16902			12.01	0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			11.14133	83.39100		11.18209	83.14159			11.44	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.35762	80.10245		11.40009	79.85014			11.69	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	721.15000	0.72115		696.66000	0.69666	721.150		10.69	0.18	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,907.41000	4.90741		5,093.43000	5.09343	4,907.410		11.14	0.61	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,220.56000	3.22056		3,370.30000	3.37030	3,220.560		11.62	0.46	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			10.89504	87.56280		10.92258	87.37249			12.02	0.00	0.00	0	81,535.0
R2040	On 03/02/2022	Bond Future			11.09278	84.03634		11.12140	83.84420			12.51	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			11.29173	85.03077		11.32147	84.83663			11.90	0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future	9.82	Call	267.82000	0.26782		263.89000	0.26389	267.820		10.78	0.09	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,143.01000	1.14301		1,120.61000	1.12061	1,143.010		11.10	0.27	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	612.60000	0.61260		653.17000	0.65317	612.600		14.99	0.12	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.50321	81.51048		11.53421	81.31407			12.17	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			10.90615	84.46905		10.93358	84.27583			12.50	0.00	0.00	0	62,280.0
R2044	On 03/02/2022	Bond Future			11.09340	81.03318		11.12190	80.83813			13.01	0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			11.28139	81.99211		11.31101	81.79497			12.37	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.48085	78.56183		11.51171	78.36246			12.65	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			10.83941	83.58819		10.86679	83.38913			12.84	0.00	0.00	0	168,326.0
R2048	On 04/11/2021	Bond Future	10.20	Call	92.98000	0.09298		90.88000	0.09088	92.980		12.19	0.07	0.00	0	1,050.0
R2048	On 04/11/2021	Bond Future	10.80	Call	1,199.35000	1.19935		1,102.11000	1.10211	1,199.350		12.94	0.47	0.00	0	1,050.0
R2048	On 03/02/2022	Bond Future			11.02258	84.52173		11.05106	84.32070			12.67	0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future	10.00	Call	253.73000	0.25373		245.01000	0.24501	253.730		11.38	0.10	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,473.55000	1.47355		1,425.33000	1.42533	1,473.550		12.30	0.37	0.00	0	1,300.0
R2048	On 05/05/2022	Bond Future			11.19892	81.10630		11.22851	80.90314			12.71	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.38367	82.04437		11.41449	81.83881			12.31	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			10.48998	69.53554		10.53255	69.29579			12.26	0.00	695,355.40	10	34,323.0



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	9.50	Call	7.15000	0.00715		6.35000	0.00635	7.150	11.09	0.01	0.00	0	6,000.0	
R209	On 04/11/2021	Bond Future	10.00	Put	3,007.15000	3.00715		3,230.39000	3.23039	3,007.150	11.41	0.87	0.00	0	3,100.0	
R209	On 04/11/2021	Bond Future	10.25	Put	1,860.71000	1.86071		2,054.41000	2.05441	1,860.710	11.89	0.70	0.00	0	9,250.0	
R209	On 04/11/2021	Bond Future	10.50	Put	1,024.65000	1.02465		1,172.01000	1.17201	1,024.650	12.26	0.48	0.00	0	150.0	
R209	On 04/11/2021	Bond Future	12.00	Put	5.36000	0.00536		8.24000	0.00824	5.360	15.15	0.01	0.00	0	9,000.0	
R209	On 03/02/2022	Bond Future			10.67398	70.31210		10.71808	70.06994		12.14	0.00	0.00	0	0.0	
R209	On 05/05/2022	Bond Future			10.85767	68.00213		10.90338	67.75732		12.10	0.00	0.00	0	0.0	
R209	On 04/08/2022	Bond Future			11.04733	68.78964		11.09476	68.54193		11.77	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			211.61746	211.61746		211.36497	211.36497			0.00	0.00	0	1,486.0	
R210	On 03/02/2022	Bond Future			214.03324	214.03324		213.77847	213.77847			0.00	0.00	0	0.0	
R210	On 05/05/2022	Bond Future			213.75725	213.75725		213.50045	213.50045			0.00	0.00	0	0.0	
R210	On 04/08/2022	Bond Future			216.40891	216.40891		216.14916	216.14916			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			175.33411	175.33411		175.29388	175.29388			0.00	0.00	0	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			9.66344	85.22385		9.69618	85.04729		9.73	0.00	681,790.80	8	10,441.0	
R213	On 03/02/2022	Bond Future			9.87083	86.17565		9.90495	85.99739		9.52	0.00	0.00	0	0.0	
R213	On 03/02/2022	Bond Future	8.63	Call	125.90000	0.12590		118.34000	0.11834	125.900	8.54	0.07	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	195.32000	0.19532		183.76000	0.18376	195.320	8.50	0.10	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	472.40000	0.47240		447.12000	0.44712	472.400	8.62	0.20	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	561.19000	0.56119		532.12000	0.53212	561.190	8.70	0.23	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	2,728.76000	2.72876		2,854.21000	2.85421	2,728.760	9.12	0.62	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	2,193.77000	2.19377		2,304.62000	2.30462	2,193.770	9.32	0.54	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	1,597.82000	1.59782		1,691.93000	1.69193	1,597.820	9.52	0.43	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	1,296.16000	1.29616		1,378.87000	1.37887	1,296.160	9.65	0.37	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	1,259.76000	1.25976		1,340.99000	1.34099	1,259.760	9.67	0.36	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	1,122.10000	1.12210		1,197.49000	1.19749	1,122.100	9.74	0.33	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	682.94000	0.68294		734.82000	0.73482	682.940	10.21	0.22	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	618.22000	0.61822		666.67000	0.66667	618.220	10.31	0.20	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			10.07277	83.66256		10.10832	83.48243		9.39	0.00	0.00	0	0.0	
R213	On 04/08/2022	Bond Future			10.28720	84.63480		10.32433	84.45253		9.09	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	

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/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	10.88027	66.18397		10.91780	65.96926		13.08	0.00	0.00	0	17,657.0
R214	On 03/02/2022	Bond Future	11.06541	66.92314		11.10435	66.70627		12.93	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.24373	64.43480		11.28409	64.21559		12.94	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.43022	65.17987		11.47215	64.95801		12.57	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
<b>Total for Derivatives :</b>											<b>194,278,717.18</b>	<b>4,552</b>	<b>1 147 169.0</b>
<b>Grand Total:</b>											<b>194,278,717.18</b>	<b>4,552</b>	<b>1 147 169.0</b>