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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/10/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 04/11/2021	Index Future		791.57800	791.57800		795.86900	795.86900			0.00	0.00	0	0.00
AL37	On 03/02/2022	Index Future		800.45300	800.45300		804.80500	804.80500			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		809.83800	809.83800		814.24600	814.24600			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		819.56400	819.56400		824.02900	824.02900			0.00	0.00	0	0.00
AL7T	On 04/11/2021	Index Future		900.60400	900.60400		904.22500	904.22500			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		910.70100	910.70100		914.37700	914.37700			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		921.37900	921.37900		925.10400	925.10400			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		932.44500	932.44500		936.21800	936.21800			0.00	0.00	0	0.00
ALBI	On 04/11/2021	Index Future		798.48300	798.48300		801.41400	801.41400			0.00	367,302,180.00	46	115.00
ALBI	On 03/02/2022	Index Future		807.43600	807.43600		810.41200	810.41200			0.00	371,420,560.00	46	136.00
ALBI	On 05/05/2022	Index Future		816.90200	816.90200		819.91900	819.91900			0.00	0.00	0	29.00

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ALBI	On 04/08/2022	Index Future	826.71400	826.71400		829.77000	829.77000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/11/2021	Bond Future	11.47699	75.70184		11.43432	75.92474			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.72833	76.57019		11.68373	76.79603			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.97989	73.70978		11.93332	73.93854			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.24242	74.57472		12.19376	74.80644			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/11/2021	Bond Future	11.94728	74.17334		11.90434	74.42828			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	12.17602	75.02417		12.13115	75.28238			0.00	0.00	0	3,587.00
ES42	On 05/05/2022	Bond Future	12.41310	71.66412		12.36616	71.92563			0.00	0.00	0	1,192.00
ES42	On 04/08/2022	Bond Future	12.65366	72.50356		12.60459	72.76841			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/11/2021	GOVI	788.24200	788.24200		791.17200	791.17200			0.00	0.00	0	57.00
GOVI	On 03/02/2022	GOVI	797.08000	797.08000		800.05500	800.05500			0.00	7,970,800.00	1	932.00
GOVI	On 05/05/2022	GOVI	806.42500	806.42500		809.44100	809.44100			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	816.11000	816.11000		819.16600	819.16600			0.00	0.00	0	0.00
I2025	On 04/11/2021	Bond Future	154.95401	154.95401		155.51731	155.51731			0.00	0.00	0	1,995.00
I2025	On 03/02/2022	Bond Future	155.14806	155.14806		155.71819	155.71819			0.00	0.00	0	3,794.00
I2025	On 05/05/2022	Bond Future	157.00579	157.00579		157.58313	157.58313			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.33318	157.33318		157.91628	157.91628			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/11/2021	Bond Future	114.11763	114.11763		114.74663	114.74663			0.00	0.00	0	2,232.00
I2029	On 03/02/2022	Bond Future	115.42659	115.42659		116.06348	116.06348			0.00	0.00	0	2,576.00
I2029	On 05/05/2022	Bond Future	115.60978	115.60978		116.25397	116.25397			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	117.04104	117.04104		117.69333	117.69333			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/11/2021	Bond Future	108.30439	108.30439		108.96732	108.96732			0.00	0.00	0	2,117.00
I2033	On 03/02/2022	Bond Future	109.54669	109.54669		110.21777	110.21777			0.00	0.00	0	7,143.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/05/2022	Bond Future	109.57922	109.57922		110.25818	110.25818			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	110.93584	110.93584		111.62321	111.62321			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/11/2021	Bond Future	121.68130	121.68130		121.87594	121.87594			0.00	0.00	0	3,196.00
I2038	On 03/02/2022	Bond Future	121.29590	121.29590		121.49287	121.49287			0.00	0.00	0	4,177.00
I2038	On 05/05/2022	Bond Future	122.74833	122.74833		122.94802	122.94802			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.44966	122.44966		122.65023	122.65023			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/11/2021	Bond Future	109.00060	109.00060		109.33139	109.33139			0.00	0.00	0	9,554.00
I2046	On 03/02/2022	Bond Future	110.25076	110.25076		110.58598	110.58598			0.00	0.00	0	13,054.00
I2046	On 05/05/2022	Bond Future	109.68731	109.68731		110.02582	110.02582			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	111.04539	111.04539		111.38813	111.38813			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/11/2021	Bond Future	112.14553	112.14553		112.31461	112.31461			0.00	0.00	0	3,193.00
I2050	On 03/02/2022	Bond Future	111.45111	111.45111		111.62247	111.62247			0.00	0.00	0	7,284.00
I2050	On 05/05/2022	Bond Future	112.78581	112.78581		112.95937	112.95937			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.16366	112.16366		112.33794	112.33794			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/11/2021	Index Future	297.39600	297.39600		298.05200	298.05200			0.00	0.00	0	31.00
IGOV	On 03/02/2022	Index Future	300.80500	300.80500		301.47200	301.47200			0.00	0.00	0	485.00
IGOV	On 05/05/2022	Index Future	304.40400	304.40400		305.08200	305.08200			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	308.13200	308.13200		308.81900	308.81900			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future	3.68500	96.31500		3.68500	96.31500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.75000	96.25000		3.73000	96.27000			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	4.06500	95.93500		4.00500	95.99500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	4.14000	95.86000		4.08000	95.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.47000	95.53000		4.36000	95.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.58500	95.41500		4.42500	95.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.19000	94.81000		5.02500	94.97500			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.40500	94.59500		5.23000	94.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.07000	93.93000		5.88000	94.12000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.25000	93.75000		6.04500	93.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.68500	93.31500		6.47500	93.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.91000	93.09000		6.68500	93.31500			0.00	0.00	0	0.00
R186	On 04/11/2021	Bond Future	8.03867	114.18480		7.88909	114.84345		5.19	0.00	1,004,826,240.00	8,800	42,091.00
R186	On 04/11/2021	Bond Future	7.77	Put 1,305.66000	1.30566	853.84000	0.85384	1,305.660	5.12	0.82	0.00	0	15,177.00
R186	On 04/11/2021	Bond Future	8.77	Put 5.94000	0.00594	3.05000	0.00305	5.940	5.76	0.01	0.00	0	15,177.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/02/2022	Bond Future			8.26850	110.18478		8.10870	110.85140		5.51	0.00	952,877,977.44	8,648	37,973.00
R186	On 05/05/2022	Bond Future			8.51198	111.47794		8.34084	112.15260		5.24	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	65.68000	0.06568		102.29000	0.10229	65.680	4.88	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	202.11000	0.20211		294.14000	0.29414	202.110	4.74	0.11	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	293.46000	0.29346		416.76000	0.41676	293.460	4.69	0.15	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	679.16000	0.67916		895.91000	0.89591	679.160	4.94	0.28	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,495.97000	1.49597		1,227.84000	1.22784	1,495.970	5.30	0.45	0.00	0	4,035.00
R186	On 04/08/2022	Bond Future			8.77716	107.49725		8.59324	108.18100		5.22	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	124.22000	0.12422		179.74000	0.17974	124.220	4.62	0.07	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	702.05000	0.70205		905.20000	0.90520	702.050	4.77	0.26	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	843.26000	0.84326		695.80000	0.69580	843.260	5.85	0.25	0.00	0	3,600.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/11/2021	Bond Future			328.01576	328.01576		328.94716	328.94716			0.00	0.00	0	1,189.00
R197	On 03/02/2022	Bond Future			323.54219	323.54219		324.48570	324.48570			0.00	0.00	0	952.00
R197	On 05/05/2022	Bond Future			327.41637	327.41637		328.37196	328.37196			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			323.08913	323.08913		324.05127	324.05127			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/11/2021	Bond Future			242.16355	242.16355		242.08291	242.08291			0.00	0.00	0	4,415.00
R202	On 03/02/2022	Bond Future			240.56667	240.56667		240.48609	240.48609			0.00	27,665,167.05	115	7,889.00
R202	On 05/05/2022	Bond Future			243.44714	243.44714		243.36614	243.36614			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			242.00938	242.00938		241.92484	241.92484			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/11/2021	Bond Future			5.47524	104.31744		5.39435	104.42037		1.14	0.00	707,167,925.76	6,779	6,979.00
R2023	On 03/02/2022	Bond Future			5.72369	105.48812		5.62184	105.59273		1.11	0.00	700,441,116.80	6,640	11,219.00
R2023	On 05/05/2022	Bond Future			6.03159	102.81573		5.89690	102.92183		0.91	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.56480	104.02794		6.36682	104.13652		0.64	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/11/2021	Bond Future			9.51552	93.65965		9.44217	94.04999		8.65	0.00	80,453,639.35	859	93,091.00
R2030	On 04/11/2021	Bond Future	8.27	Call	0.01000	0.00001		0.06000	0.00006	0.010	7.92	0.00	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.75	Call	3.07000	0.00307		11.45000	0.01145	3.070	8.02	0.01	0.00	0	3,250.00
R2030	On 04/11/2021	Bond Future	8.77	Call	3.80000	0.00380		13.61000	0.01361	3.800	8.02	0.01	0.00	0	300.00
R2030	On 04/11/2021	Bond Future	8.80	Call	5.18000	0.00518		17.51000	0.01751	5.180	8.03	0.01	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.20	Call	142.77000	0.14277		261.77000	0.26177	142.770	8.34	0.16	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	9.25	Put	1,617.50000	1.61750		1,369.79000	1.36979	1,617.500	8.40	0.79	0.00	0	5,000.00
R2030	On 04/11/2021	Bond Future	9.35	Put	1,218.93000	1.21893		1,021.00000	1.02100	1,218.930	8.50	0.69	0.00	0	9,100.00

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R2030	On 04/11/2021	Bond Future	9.40	Call	427.01000	0.42701		644.50000	0.64450	427.010	8.55	0.36	0.00	0	560.00
R2030	On 04/11/2021	Bond Future	9.90	Call	2,138.53000	2.13853		2,512.92000	2.51292	2,138.530	9.18	0.87	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.26	Put	0.01000	0.00001		0.02000	0.00002	0.010	10.81	0.00	0.00	0	29.00
R2030	On 04/11/2021	Bond Future	11.44	Put	0.00000	0.00000		0.00000	0.00000	0.000	10.98	0.00	0.00	0	300.00
R2030	On 03/02/2022	Bond Future			9.73353	90.70679		9.65660	91.10202		8.92	0.00	0.00	0	66,148.00
R2030	On 03/02/2022	Bond Future	8.39	Call	74.31000	0.07431		100.53000	0.10053	74.310	8.22	0.05	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	269.30000	0.26930		340.34000	0.34034	269.300	8.19	0.13	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,892.06000	2.89206		2,656.10000	2.65610	2,892.060	8.62	0.67	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,419.97000	1.41997		1,627.75000	1.62775	1,419.970	8.82	0.45	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,641.59000	1.64159		1,487.36000	1.48736	1,641.590	8.94	0.47	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	10.85	Put	316.26000	0.31626		283.45000	0.28345	316.260	10.19	0.12	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.95990	91.77168		9.87922	92.17176		8.42	0.00	0.00	0	14,728.00
R2030	On 05/05/2022	Bond Future	7.73	Call	37.66000	0.03766		48.49000	0.04849	37.660	7.92	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	100.80000	0.10080		125.45000	0.12545	100.800	7.89	0.05	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	200.14000	0.20014		243.18000	0.24318	200.140	7.83	0.08	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	379.30000	0.37930		450.26000	0.45026	379.300	7.77	0.14	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	436.66000	0.43666		515.63000	0.51563	436.660	7.75	0.16	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	4,071.79000	4.07179		3,810.77000	3.81077	4,071.790	7.99	0.70	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,292.91000	2.29291		2,119.07000	2.11907	2,292.910	8.39	0.49	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,756.92000	1.75692		1,616.17000	1.61617	1,756.920	8.56	0.41	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	712.87000	0.71287		651.06000	0.65106	712.870	9.45	0.19	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.20380	88.83301		10.11898	89.23824		8.43	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	190.92000	0.19092		226.73000	0.22673	190.920	7.76	0.07	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	635.61000	0.63561		726.81000	0.72681	635.610	7.77	0.19	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,395.85000	1.39585		1,292.11000	1.29211	1,395.850	9.02	0.30	0.00	0	800.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/11/2021	Bond Future			10.11478	89.06639		10.04651	89.46540		9.78	0.00	2,053,336,555.06	23,054	91,690.00
R2032	On 04/11/2021	Bond Future	9.33	Call	1.62000	0.00162		6.75000	0.00675	1.620	8.77	0.00	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	9.83	Call	159.66000	0.15966		287.58000	0.28758	159.660	9.07	0.17	0.00	0	700.00
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.37	0.00	0.00	0	700.00
R2032	On 03/02/2022	Bond Future			10.32962	90.06588		10.25832	90.46987		9.72	0.00	2,040,352,445.52	22,654	101,764.00
R2032	On 03/02/2022	Bond Future	8.91	Call	43.59000	0.04359		60.55000	0.06055	43.590	8.58	0.03	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	91.22000	0.09122		122.19000	0.12219	91.220	8.48	0.05	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.57	Call	323.01000	0.32301		404.64000	0.40464	323.010	8.45	0.15	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.58	Call	333.58000	0.33358		417.05000	0.41705	333.580	8.46	0.16	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	377.91000	0.37791		468.86000	0.46886	377.910	8.52	0.17	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.67	Put	4,274.13000	4.27413		3,970.80000	3.97080	4,274.130	8.60	0.81	0.00	0	1,050.00
R2032	On 03/02/2022	Bond Future	9.81	Put	3,647.30000	3.64730		3,372.76000	3.37276	3,647.300	8.82	0.75	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	805.23000	0.80523		954.00000	0.95400	805.230	8.96	0.30	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	3,277.95000	3.27795		3,022.73000	3.02273	3,277.950	8.96	0.70	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	2,420.98000	2.42098		2,217.42000	2.21742	2,420.980	9.31	0.58	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	1,812.12000	1.81212		1,650.85000	1.65085	1,812.120	9.57	0.48	0.00	0	400.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/02/2022	Bond Future	10.45	Put	1,563.78000	1.56378	1,421.08000	1.42108	1,563.780	9.67	0.43	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,385.36000	1.38536	1,256.65000	1.25665	1,385.360	9.75	0.40	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,149.64000	1.14964	1,040.31000	1.04031	1,149.640	9.88	0.34	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,131.52000	1.13152	1,023.73000	1.02373	1,131.520	9.89	0.34	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	775.33000	0.77533	699.54000	0.69954	775.330	10.20	0.25	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	716.47000	0.71647	646.27000	0.64627	716.470	10.28	0.24	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	540.49000	0.54049	487.51000	0.48751	540.490	10.57	0.19	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.54855	86.97649	10.47408	87.38545		9.57	0.00	0.00	0	20,384.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	480.36000	0.48036	565.03000	0.56503	480.360	8.47	0.17	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,449.58000	1.44958	1,625.55000	1.62555	1,449.580	9.00	0.38	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,711.91000	1.71191	1,905.72000	1.90572	1,711.910	9.13	0.42	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,481.36000	1.48136	1,363.75000	1.36375	1,481.360	9.77	0.34	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,180.69000	1.18069	1,084.74000	1.08474	1,180.690	10.01	0.28	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.77645	87.98272	10.69863	88.39684		9.31	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	209.42000	0.20942	246.95000	0.24695	209.420	8.38	0.07	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	748.19000	0.74819	848.06000	0.84806	748.190	8.47	0.21	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,433.61000	1.43361	1,335.48000	1.33548	1,433.610	10.15	0.28	0.00	0	800.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 04/11/2021	Bond Future			10.56430	89.76229	10.52124	90.04054		10.79	0.00	3,158,914,509.68	35,192	45,338.00	
R2035	On 04/11/2021	Bond Future	10.11	Call	50.70000	0.05070	97.06000	0.09706	50.700	9.84	0.06	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	10.12	Call	54.93000	0.05493	103.85000	0.10385	54.930	9.84	0.07	0.00	0	400.00	
R2035	On 04/11/2021	Bond Future	10.23	Call	124.37000	0.12437	207.07000	0.20707	124.370	9.87	0.13	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	10.26	Call	153.00000	0.15300	246.76000	0.24676	153.000	9.90	0.15	0.00	0	150.00	
R2035	On 04/11/2021	Bond Future	10.60	Put	703.63000	0.70363	652.70000	0.65270	703.630	10.54	0.45	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	10.62	Call	1,006.90000	1.00690	1,240.06000	1.24006	1,006.900	10.57	0.57	0.00	0	400.00	
R2035	On 04/11/2021	Bond Future	11.08	Put	65.82000	0.06582	71.59000	0.07159	65.820	11.45	0.07	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	11.20	Put	33.22000	0.03322	38.55000	0.03855	33.220	11.75	0.04	0.00	0	350.00	
R2035	On 04/11/2021	Bond Future	11.75	Put	0.90000	0.00090	1.54000	0.00154	0.900	12.87	0.00	0.00	0	782.00	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.99	0.00	0.00	0	400.00	
R2035	On 03/02/2022	Bond Future			10.77705	90.76966	10.73211	91.05149		10.76	0.00	312,156,860.74	3,439	82,963.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	148.61000	0.14861	180.33000	0.18033	148.610	9.41	0.07	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	274.25000	0.27425	324.78000	0.32478	274.250	9.31	0.12	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	461.47000	0.46147	534.33000	0.53433	461.470	9.43	0.19	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	681.89000	0.68189	775.84000	0.77584	681.890	9.66	0.25	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	718.14000	0.71814	815.21000	0.81521	718.140	9.70	0.26	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	3,672.74000	3.67274	3,500.55000	3.50055	3,672.740	9.83	0.71	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	896.34000	0.89634	1,007.58000	1.00758	896.340	9.85	0.30	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,603.33000	2.60333	2,473.25000	2.47325	2,603.330	10.26	0.57	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,467.25000	2.46725	2,343.12000	2.34312	2,467.250	10.32	0.55	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,418.31000	1.41831	1,343.52000	1.34352	1,418.310	10.80	0.37	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,375.20000	1.37520	1,302.61000	1.30261	1,375.200	10.82	0.36	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,252.43000	1.25243	1,186.18000	1.18618	1,252.430	10.89	0.34	0.00	0	200.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 03/02/2022	Bond Future	11.28	Put	956.50000	0.95650	906.06000	0.90606	956.500	11.11	0.27	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	884.79000	0.88479	838.39000	0.83839	884.790	11.19	0.26	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	805.47000	0.80547	763.56000	0.76356	805.470	11.29	0.24	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	476.38000	0.47638	453.52000	0.45352	476.380	11.91	0.15	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	378.89000	0.37889	361.65000	0.36165	378.890	12.19	0.12	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.98535	87.35705	10.93852	87.64246		10.65	0.00	0.00	0	8,926.00
R2035	On 04/08/2022	Bond Future			11.20421	88.36590	11.15536	88.65494		10.34	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.84	Call	511.11000	0.51111	562.05000	0.56205	511.110	9.36	0.14	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,145.52000	5.14552	4,973.96000	4.97396	5,145.520	9.81	0.65	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,450.45000	3.45045	3,323.65000	3.32365	3,450.450	10.24	0.50	0.00	0	100.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/11/2021	Bond Future			10.74709	85.64394	10.69888	85.95724		11.26	0.00	1,780,280,580.78	20,787	71,143.00
R2037	On 04/11/2021	Bond Future	11.49	Call	4,635.00000	4.63500	4,952.28000	4.95228	4,635.000	12.97	0.98	0.00	0	600.00
R2037	On 04/11/2021	Bond Future	12.30	Put	0.07000	0.00007	0.15000	0.00015	0.070	14.28	0.00	0.00	0	600.00
R2037	On 03/02/2022	Bond Future			10.94837	82.35093	10.89814	82.66820		11.83	0.00	2,246,945,125.05	27,285	96,421.00
R2037	On 05/05/2022	Bond Future			11.15326	83.31788	11.10098	83.63903		11.16	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.37043	80.02622	11.31590	80.35147		11.43	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	591.65000	0.59165	654.75000	0.65475	591.650	10.36	0.16	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,783.48000	4.78348	4,598.49000	4.59849	4,783.480	10.85	0.62	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.42	Put	3,080.32000	3.08032	2,948.15000	2.94815	3,080.320	11.36	0.47	0.00	0	50.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/11/2021	Bond Future			10.87100	87.72948	10.82777	88.03052		11.70	0.00	962,304,666.12	10,969	52,816.00
R2040	On 03/02/2022	Bond Future			11.06706	84.20961	11.02201	84.51447		12.31	0.00	1,110,387,917.46	13,186	54,456.00
R2040	On 05/05/2022	Bond Future			11.26614	85.19840	11.21924	85.50702		11.60	0.00	0.00	0	8,550.00
R2040	On 05/05/2022	Bond Future	9.82	Call	201.20000	0.20120	231.52000	0.23152	201.200	10.39	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,015.53000	1.01553	1,114.72000	1.11472	1,015.530	10.75	0.26	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	481.91000	0.48191	462.86000	0.46286	481.910	14.72	0.10	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.47688	81.67790	11.42796	81.99041		11.89	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/11/2021	Bond Future			10.88387	84.62655	10.85062	84.86254		12.19	0.00	2,804,016,107.70	33,134	22,206.00
R2044	On 03/02/2022	Bond Future			11.06956	81.19695	11.03490	81.43604		12.83	0.00	2,724,807,248.10	33,558	42,635.00
R2044	On 05/05/2022	Bond Future			11.25769	82.15043	11.22161	82.39248		12.09	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.45648	78.71988	11.41884	78.96505		12.39	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/11/2021	Bond Future			10.83808	83.59788	10.79974	83.87810		12.54	0.00	1,122,134,343.24	13,423	94,225.00
R2048	On 04/11/2021	Bond Future	10.20	Call	9.80000	0.00980	23.97000	0.02397	9.800	11.81	0.01	0.00	0	1,050.00
R2048	On 04/11/2021	Bond Future	10.80	Call	746.52000	0.74652	955.60000	0.95560	746.520	12.19	0.45	0.00	0	1,050.00
R2048	On 03/02/2022	Bond Future			11.02056	84.53602	10.98058	84.81980		12.51	0.00	1,124,836,282.12	13,306	175,355.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 03/02/2022	Bond Future	10.00	Call	163.99000	0.16399		196.95000	0.19695	163.990	11.03	0.07	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.20	Call	336.58000	0.33658		392.23000	0.39223	336.580	11.33	0.13	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.40	Call	614.60000	0.61460		698.53000	0.69853	614.600	11.62	0.21	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.70	Call	1,275.29000	1.27529		1,407.05000	1.40705	1,275.290	12.10	0.35	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,877.12000	1.87712		2,039.98000	2.03998	1,877.120	12.38	0.45	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,224.38000	2.22438		2,401.75000	2.40175	2,224.380	12.51	0.50	0.00	0	100.00
R2048	On 05/05/2022	Bond Future			11.19789	81.11339		11.15627	81.40073		12.44	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.38291	82.04945		11.33954	82.34036		12.07	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/11/2021	Bond Future			10.51358	69.40248		10.47026	69.64700		11.94	0.00	481,028,588.88	6,931	24,771.00
R209	On 04/11/2021	Bond Future	9.50	Call	0.07000	0.00007		0.38000	0.00038	0.070	10.80	0.00	0.00	0	1,445.00
R209	On 04/11/2021	Bond Future	10.00	Put	3,005.22000	3.00522		2,788.47000	2.78847	3,005.220	10.95	0.96	0.00	0	3,100.00
R209	On 04/11/2021	Bond Future	10.25	Put	1,692.39000	1.69239		1,547.03000	1.54703	1,692.390	11.48	0.80	0.00	0	4,250.00
R209	On 04/11/2021	Bond Future	10.50	Put	752.74000	0.75274		694.51000	0.69451	752.740	11.94	0.51	0.00	0	150.00
R209	On 04/11/2021	Bond Future	12.00	Put	0.07000	0.00007		0.16000	0.00016	0.070	14.98	0.00	0.00	0	4,000.00
R209	On 03/02/2022	Bond Future			10.69777	70.18131		10.65278	70.42895		11.96	0.00	481,233,242.67	6,857	6,558.00
R209	On 05/05/2022	Bond Future			10.88348	67.86375		10.83678	68.11443		11.82	0.00	38,003,700.00	560	3,326.00
R209	On 05/05/2022	Bond Future	9.75	Call	322.99000	0.32299		364.96000	0.36496	322.990	10.49	0.13	12,941,047.39	1,500	5,750.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,698.23000	2.69823		2,584.34000	2.58434	2,698.230	11.55	0.53	54,070,011.98	1,500	6,500.00
R209	On 05/05/2022	Bond Future	12.00	Put	678.65000	0.67865		647.98000	0.64798	678.650	13.41	0.18	36,202,427.71	3,000	6,500.00
R209	On 04/08/2022	Bond Future			11.07447	68.64774		11.02598	68.90158		11.51	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/11/2021	Bond Future			212.27295	212.27295		213.39697	213.39697			0.00	0.00	0	1,253.00
R210	On 03/02/2022	Bond Future			214.70788	214.70788		215.84593	215.84593			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.42305	214.42305		215.57379	215.57379			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			217.07769	217.07769		218.24301	218.24301			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 04/11/2021	Bond Future			175.69740	175.69740		175.87759	175.87759			0.00	0.00	0	3,105.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/11/2021	Bond Future			9.85985	84.17182		9.78652	84.56259		9.51	0.00	761,418,283.72	9,046	7,138.00
R213	On 03/02/2022	Bond Future			10.07498	85.11641		9.99834	85.51200		9.45	0.00	97,628,522.27	1,147	16,373.00
R213	On 03/02/2022	Bond Future	8.63	Call	44.23000	0.04423		61.81000	0.06181	44.230	8.53	0.03	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	75.41000	0.07541		102.59000	0.10259	75.410	8.47	0.05	0.00	0	102.00



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R213	On 03/02/2022	Bond Future	9.15	Call	204.42000	0.20442	263.99000	0.26399	204.420	8.35	0.11	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	245.44000	0.24544	313.86000	0.31386	245.440	8.33	0.13	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,253.02000	3.25302	2,990.74000	2.99074	3,253.020	8.72	0.73	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,615.22000	2.61522	2,389.75000	2.38975	2,615.220	8.94	0.64	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,909.03000	1.90903	1,731.86000	1.73186	1,909.030	9.23	0.53	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,539.55000	1.53955	1,390.35000	1.39035	1,539.550	9.36	0.45	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,494.80000	1.49480	1,349.19000	1.34919	1,494.800	9.38	0.45	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,325.52000	1.32552	1,193.76000	1.19376	1,325.520	9.45	0.41	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	764.03000	0.76403	683.15000	0.68315	764.030	9.81	0.27	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	683.00000	0.68300	610.22000	0.61022	683.000	9.90	0.24	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.28725	82.58344	10.20724	82.98386		9.26	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.51185	83.53998	10.42818	83.94552		9.01	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/11/2021	Bond Future			10.86846	66.25176	10.82512	66.50152		12.74	0.00	686,368,233.60	10,360	12,590.00
R214	On 03/02/2022	Bond Future			11.05251	66.99524	11.00745	67.24810		12.73	0.00	688,309,095.76	10,274	10,639.00
R214	On 05/05/2022	Bond Future			11.23141	64.50196	11.18463	64.75798		12.63	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.41775	65.24609	11.36913	65.50535		12.29	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>28,997,801,401.96</b>	<b>333,096</b>	<b>1 656 480,00</b>	
<b>Grand Total:</b>											<b>28,997,801,401.96</b>	<b>333,096</b>	<b>1 656 480,00</b>	