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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 10/12/2021

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 03/02/2022	Index Future	808.64500		808.64500		809.48300	809.48300			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	818.22700		818.22700		819.07800	819.07800			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	828.14900		828.14900		829.01100	829.01100			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	838.59300		838.59300		839.46700	839.46700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	921.43500		921.43500		921.98400	921.98400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	932.35400		932.35400		932.91200	932.91200			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	943.66000		943.66000		944.22600	944.22600			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	955.56000		955.56000		956.13600	956.13600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	817.09900		817.09900		818.81900	818.81900			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future	826.78100		826.78100		828.52400	828.52400			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	836.80700		836.80700		838.57200	838.57200			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 03/11/2022	Index Future		847.36000	847.36000		849.14900	849.14900			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 03/02/2022	Bond Future		11.53413	77.56065		11.50092	77.73189			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future		11.77549	74.72129		11.74081	74.89485			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		12.02719	75.60756		11.99097	75.78339			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.28238	72.84019		12.24455	73.01835			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 03/02/2022	Bond Future		11.95958	76.28394		11.90560	76.60381			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future		12.18532	72.94824		12.12890	73.27228			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		12.41420	73.81203		12.35528	74.14025			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.64695	70.54240		12.58537	70.87490			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 03/02/2022	GOVI		806.53300	806.53300		808.16100	808.16100			0.00	0.00	0	983.0
GOVI	On 05/05/2022	GOVI		816.09000	816.09000		817.74000	817.74000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		825.98600	825.98600		827.65700	827.65700			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		836.40300	836.40300		838.09600	838.09600			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.69933	154.69933		154.74145	154.74145			0.00	0.00	0	5,431.0
I2025	On 05/05/2022	Bond Future		156.57072	156.57072		156.61385	156.61385			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future		156.91534	156.91534		156.95991	156.95991			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		158.91108	158.91108		158.95643	158.95643			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 03/02/2022	Bond Future		113.56663	113.56663		113.56073	113.56073			0.00	0.00	0	2,715.0
I2029	On 05/05/2022	Bond Future		113.74290	113.74290		113.73746	113.73746			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future		115.16454	115.16454		115.15911	115.15911			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future		115.40540	115.40540		115.40071	115.40071			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 03/02/2022	Bond Future		111.10257	111.10257		110.60898	110.60898			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future		111.16738	111.16738		110.66820	110.66820			0.00	0.00	0	2,121.0

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 04/08/2022	Bond Future		112.55677	112.55677	112.05153	112.05153			0.00	0.00	0	0.0	
I2033		On 03/11/2022	Bond Future		112.68384	112.68384	112.17290	112.17290			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 03/02/2022	Bond Future		125.88678	125.88678	125.22512	125.22512			0.00	0.00	0	6,294.0	
I2038		On 05/05/2022	Bond Future		127.40966	127.40966	126.74042	126.74042			0.00	0.00	0	677.0	
I2038		On 04/08/2022	Bond Future		127.18845	127.18845	126.51168	126.51168			0.00	0.00	0	0.0	
I2038		On 03/11/2022	Bond Future		128.80631	128.80631	128.12112	128.12112			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 03/02/2022	Bond Future		115.48412	115.48412	115.37947	115.37947			0.00	0.00	0	15,506.0	
I2046		On 05/05/2022	Bond Future		114.99968	114.99968	114.89410	114.89410			0.00	0.00	0	171.0	
I2046		On 04/08/2022	Bond Future		116.43715	116.43715	116.33048	116.33048			0.00	0.00	0	0.0	
I2046		On 03/11/2022	Bond Future		115.99511	115.99511	115.88838	115.88838			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 03/02/2022	Bond Future		117.38422	117.38422	115.61848	115.61848			0.00	0.00	0	9,280.0	
I2050		On 05/05/2022	Bond Future		118.80408	118.80408	117.01744	117.01744			0.00	0.00	0	379.0	
I2050		On 04/08/2022	Bond Future		118.27514	118.27514	116.46710	116.46710			0.00	0.00	0	0.0	
I2050		On 03/11/2022	Bond Future		119.77959	119.77959	117.94871	117.94871			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 03/02/2022	Index Future		305.84900	305.84900	304.70500	304.70500			0.00	0.00	0	483.0	
IGOV		On 05/05/2022	Index Future		309.54800	309.54800	308.39100	308.39100			0.00	0.00	0	16.0	
IGOV		On 04/08/2022	Index Future		313.37600	313.37600	312.20500	312.20500			0.00	0.00	0	0.0	
IGOV		On 03/11/2022	Index Future		317.40100	317.40100	316.21600	316.21600			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.87500	96.12500	3.87500	96.12500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.93500	96.06500	3.90500	96.09500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.18000	95.82000	4.16000	95.84000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.24500	95.75500	4.21000	95.79000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.56000	95.44000	4.52000	95.48000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.62000	95.38000	4.57000	95.43000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.87000	95.13000	4.83000	95.17000			0.00	0.00	0	72.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.25500	94.74500	5.20500	94.79500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.72000	94.28000	5.68000	94.32000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.97000	94.03000	5.88500	94.11500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.26500	93.73500	6.16000	93.84000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.43500	93.56500	6.34500	93.65500			0.00	0.00	0	75.0	
R186		On 03/02/2022	Bond Future		7.98396	111.37533	7.95508	111.49708			5.73	0.00	37,422,110.88	336	68,840.0
R186		On 05/05/2022	Bond Future		8.20420	112.69507	8.17319	112.81865			5.72	0.00	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	105.15000	0.10515	115.02000	0.11502	105.150	5.39	0.06	0.00	0	3,600.0

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 05/05/2022	Bond Future	7.28	Call	318.30000	0.31830		342.34000	0.34234	318.300	5.22	0.16	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	495.97000	0.49597		528.85000	0.52885	495.970	5.34	0.23	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,024.08000	1.02408		1,076.83000	1.07683	1,024.080	5.56	0.38	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,490.89000	1.49089		1,556.73000	1.55673	1,490.890	5.68	0.48	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,938.04000	1.93804		2,013.90000	2.01390	1,938.040	5.76	0.56	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	940.31000	0.94031		904.97000	0.90497	940.310	5.88	0.33	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	635.58000	0.63558		610.57000	0.61057	635.580	6.07	0.24	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	461.22000	0.46122		442.61000	0.44261	461.220	6.22	0.19	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.44328	108.74258		8.40994	108.86794		5.75	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	222.62000	0.22262		238.08000	0.23808	222.620	5.06	0.11	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,143.30000	1.14330		1,192.84000	1.19284	1,143.300	5.46	0.36	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	591.00000	0.59100		571.39000	0.57139	591.000	6.53	0.18	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.68986	110.15139		8.65394	110.27835		5.63	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 03/02/2022	Bond Future			322.22820	322.22820		322.07642	322.07642			0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			326.12565	326.12565		325.97313	325.97313			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.84025	321.84025		321.68842	321.68842			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.93439	325.93439		325.78114	325.78114			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 03/02/2022	Bond Future			242.66788	242.66788		241.71763	241.71763			0.00	0.00	0	7,693.0
R202	On 05/05/2022	Bond Future			245.60301	245.60301		244.64194	244.64194			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			244.23145	244.23145		243.25980	243.25980			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			247.33772	247.33772		246.35417	246.35417			0.00	0.00	0	0.0
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.18046	106.04796		5.02045	106.21374		1.14	0.00	3,287,486.76	31	16,327.0
R2023	On 05/05/2022	Bond Future			5.29983	103.39432		5.08848	103.56243		0.99	0.00	0.00	0	835.0
R2023	On 04/08/2022	Bond Future			5.47010	104.63109		5.16020	104.80308		0.69	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.80265	102.05782		5.24258	102.23044		0.70	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 03/02/2022	Bond Future			9.59497	91.42024		9.58706	91.46119		9.33	0.00	43,150,353.28	472	83,474.0
R2030	On 03/02/2022	Bond Future	8.39	Call	21.49000	0.02149		23.67000	0.02367	21.490	8.53	0.02	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	162.51000	0.16251		172.47000	0.17247	162.510	8.78	0.11	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	519.01000	0.51901		539.80000	0.53980	519.010	9.09	0.27	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,051.20000	2.05120		2,035.99000	2.03599	2,051.200	9.22	0.64	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,345.58000	1.34558		1,378.64000	1.37864	1,345.580	9.41	0.51	0.00	0	1,000.0

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
R2030	On 03/02/2022	Bond Future	9.78	Put	926.19000	0.92619		922.33000	0.92233	926.190	9.58	0.38		0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	1,942.86000	1.94286		1,980.33000	1.98033	1,942.860	9.60	0.63		0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.90	Put	724.17000	0.72417		722.34000	0.72234	724.170	9.73	0.32		0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	75.36000	0.07536		76.87000	0.07687	75.360	10.92	0.05		0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.81253	92.50419		9.80418	92.54592		9.10	0.00		0.00	0	14,763.0
R2030	On 05/05/2022	Bond Future	7.73	Call	35.75000	0.03575		37.42000	0.03742	35.750	8.66	0.02		0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	97.74000	0.09774		101.50000	0.10150	97.740	8.56	0.05		0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	202.10000	0.20210		208.67000	0.20867	202.100	8.47	0.09		0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	405.32000	0.40532		416.18000	0.41618	405.320	8.45	0.16		0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	481.53000	0.48153		493.72000	0.49372	481.530	8.50	0.18		0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,470.86000	3.47086		3,449.74000	3.44974	3,470.860	8.84	0.66		0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,822.92000	1.82292		1,811.99000	1.81199	1,822.920	9.24	0.44		0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,363.58000	1.36358		1,355.94000	1.35594	1,363.580	9.47	0.35		0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	504.12000	0.50412		502.69000	0.50269	504.120	10.48	0.15		0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.04678	89.58504		10.03797	89.62747		9.11	0.00		0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	245.66000	0.24566		251.56000	0.25156	245.660	8.53	0.09		0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	774.27000	0.77427		787.80000	0.78780	774.270	8.50	0.23		0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,185.24000	1.18524		1,179.12000	1.17912	1,185.240	9.98	0.26		0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.27197	90.75347		10.26270	90.79655		8.82	0.00		0.00	0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00		0.00	0	0.0
R2032	On 03/02/2022	Bond Future			10.04965	91.66673		10.04166	91.71299		10.22	0.00		544,592,042.93	5,941	117,979.0
R2032	On 03/02/2022	Bond Future	8.91	Call	21.54000	0.02154		23.81000	0.02381	21.540	8.96	0.02		0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	69.73000	0.06973		75.39000	0.07539	69.730	9.10	0.05		0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	422.94000	0.42294		442.45000	0.44245	422.940	9.66	0.22		0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	482.68000	0.48268		503.80000	0.50380	482.680	9.73	0.24		0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,240.05000	2.24005		2,222.40000	2.22240	2,240.050	10.01	0.64		0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,047.44000	1.04744		1,079.35000	1.07935	1,047.440	10.11	0.41		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	1,919.31000	1.91931		1,904.96000	1.90496	1,919.310	10.11	0.59		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,223.03000	1.22303		1,216.12000	1.21612	1,223.030	10.38	0.44		0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	794.15000	0.79415		791.77000	0.79177	794.150	10.66	0.32		0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	641.38000	0.64138		640.49000	0.64049	641.380	10.81	0.27		0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	538.65000	0.53865		538.68000	0.53868	538.650	10.94	0.23		0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	403.70000	0.40370		404.78000	0.40478	403.700	11.16	0.18		0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	232.73000	0.23273		234.65000	0.23465	232.730	11.57	0.11		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	206.99000	0.20699		208.96000	0.20896	206.990	11.66	0.10		0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	130.81000	0.13081		132.70000	0.13270	130.810	11.87	0.07		0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.25446	88.60678		10.24607	88.65389		10.35	0.00		0.00	0	20,406.0
R2032	On 05/05/2022	Bond Future	9.58	Call	767.81000	0.76781		785.40000	0.78540	767.810	9.57	0.25		0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,101.05000	2.10105		2,131.80000	2.13180	2,101.050	10.29	0.48		0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	2,420.35000	2.42035		2,453.16000	2.45316	2,420.350	10.39	0.53		0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	976.05000	0.97605		971.18000	0.97118	976.050	11.27	0.25		0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	767.96000	0.76796		764.67000	0.76467	767.960	11.58	0.20		0.00	0	780.0

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 04/08/2022	Bond Future			10.46741	89.64326		10.45863	89.69106			9.87	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	314.53000	0.31453		322.09000	0.32209	314.530		8.91	0.11	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,105.40000	1.10540		1,123.56000	1.12356	1,105.400		9.16	0.28	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	1,001.15000	1.00115		995.98000	0.99598	1,001.150		11.10	0.21	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.68165	86.66700		10.67246	86.71550			10.05	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future			10.58564	91.97923		10.56230	92.12837			11.42	0.00	0.00	0	108,629.0
R2035	On 03/02/2022	Bond Future	9.70	Call	96.09000	0.09609		109.97000	0.10997	96.090		10.29	0.06	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	245.18000	0.24518		273.12000	0.27312	245.180		10.57	0.13	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	467.52000	0.46752		511.19000	0.51119	467.520		10.85	0.22	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	720.68000	0.72068		778.30000	0.77830	720.680		11.09	0.30	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	762.23000	0.76223		821.87000	0.82187	762.230		11.12	0.31	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	2,528.97000	2.52897		2,447.57000	2.44757	2,528.970		11.22	0.64	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	965.02000	0.96502		1,033.76000	1.03376	965.020		11.23	0.36	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	1,568.76000	1.56876		1,513.69000	1.51369	1,568.760		11.56	0.48	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	1,453.57000	1.45357		1,402.08000	1.40208	1,453.570		11.61	0.45	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	677.60000	0.67760		653.16000	0.65316	677.600		12.26	0.25	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	649.91000	0.64991		626.52000	0.62652	649.910		12.30	0.24	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	573.09000	0.57309		552.63000	0.55263	573.090		12.42	0.22	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	398.43000	0.39843		384.70000	0.38470	398.430		12.76	0.16	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	357.42000	0.35742		345.27000	0.34527	357.420		12.85	0.15	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	313.48000	0.31348		303.03000	0.30303	313.480		12.97	0.13	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	139.42000	0.13942		135.34000	0.13534	139.420		13.48	0.07	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	95.08000	0.09508		92.52000	0.09252	95.080		13.67	0.05	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.78443	88.59127		10.76009	88.74251			11.63	0.00	0.00	0	8,926.0
R2035	On 05/05/2022	Bond Future	10.72	Call	2,402.10000	2.40210		2,485.80000	2.48580	2,402.100		11.60	0.49	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	2,503.85000	2.50385		2,442.10000	2.44210	2,503.850		11.71	0.47	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	307.84000	0.30784		300.06000	0.30006	307.840		14.66	0.08	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.99310	89.62523		10.96771	89.77849			11.05	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	374.25000	0.37425		394.59000	0.39459	374.250		9.94	0.11	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	639.64000	0.63964		670.40000	0.67040	639.640		9.95	0.17	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,880.32000	1.88032		1,944.18000	1.94418	1,880.320		10.60	0.37	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,326.04000	4.32604		4,242.22000	4.24222	4,326.040		10.72	0.59	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,807.85000	2.80785		2,747.46000	2.74746	2,807.850		11.17	0.44	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	1,103.19000	1.10319		1,077.46000	1.07746	1,103.190		12.59	0.21	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.20229	86.31869		11.17582	86.47399			11.28	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			10.76884	83.49335		10.74028	83.67726			12.60	0.00	30,057,606.00	360	119,311.0
R2037	On 05/05/2022	Bond Future			10.96497	84.48342		10.93523	84.66979			12.25	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			11.17263	81.21544		11.14163	81.40420			12.26	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	755.57000	0.75557		797.27000	0.79727	755.570		11.19	0.19	0.00	0	50.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/08/2022	Bond Future	10.90	Put	4,118.58000		4.11858	4,019.72000	4.01972	4,118.580		12.16	0.56	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	3,364.38000		3.36438	3,472.34000	3.47234	3,364.380		12.47	0.53	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,605.92000		2.60592	2,536.41000	2.53641	2,605.920		12.74	0.41	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	1,649.00000		1.64900	1,602.79000	1.60279	1,649.000		13.61	0.28	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.36872		82.27974	11.33646	82.47104			11.92	0.00	0.00	0	0.0
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 03/02/2022	Bond Future			10.87530		85.51945	10.82107	85.89571			13.15	0.00	1,453,830.65	17	87,884.0
R2040	On 03/02/2022	Bond Future	10.60	Call	933.05000		0.93305	1,080.60000	1.08060	933.050		12.93	0.34	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			11.06520		86.53351	11.00877	86.91455			12.77	0.00	0.00	0	8,568.0
R2040	On 05/05/2022	Bond Future	9.82	Call	244.39000		0.24439	283.46000	0.28346	244.390		11.35	0.09	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,337.07000		1.33707	1,471.56000	1.47156	1,337.070		12.21	0.32	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	302.90000		0.30290	280.42000	0.28042	302.900		16.47	0.07	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.26596		83.03889	11.20715	83.42476			12.80	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	324.19000		0.32419	364.66000	0.36466	324.190		11.58	0.09	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,753.46000		1.75346	1,894.71000	1.89471	1,753.460		12.18	0.34	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	1,428.88000		1.42888	1,345.03000	1.34503	1,428.880		14.30	0.24	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.45505		84.12755	11.39390	84.51838			12.43	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 03/02/2022	Bond Future			10.90969		82.30964	10.85536	82.69360			13.78	0.00	6,749,390.48	82	57,113.0
R2044	On 05/05/2022	Bond Future			11.09003		83.28569	11.03351	83.67449			13.38	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.28035		79.87821	11.22146	80.27189			13.41	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.45919		80.92554	11.39797	81.32430			13.03	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 03/02/2022	Bond Future			10.85260		85.74005	10.79820	86.13677			13.50	0.00	0.00	0	192,271.0
R2048	On 03/02/2022	Bond Future	10.20	Call	267.71000		0.26771	332.26000	0.33226	267.710		12.65	0.13	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	390.75000		0.39075	475.73000	0.47573	390.750		12.79	0.17	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	554.04000		0.55404	662.39000	0.66239	554.040		12.97	0.23	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,998.72000		1.99872	2,236.25000	2.23625	1,998.720		13.75	0.54	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,413.97000		2.41397	2,674.89000	2.67489	2,413.970		13.92	0.60	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			11.02187		82.34119	10.96529	82.74293			13.81	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.19825		83.30140	11.13934	83.70820			13.14	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.37343		79.97616	11.31214	80.38816			13.45	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 03/02/2022	Bond Future			10.54431		71.03128	10.51052	71.22045			12.73	0.00	0.00	0	20,166.0
R209	On 05/05/2022	Bond Future			10.72279		68.73192	10.68770	68.92361			12.94	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	361.09000		0.36109	394.04000	0.39404	361.090		11.39	0.15	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	2,167.73000		2.16773	2,085.98000	2.08598	2,167.730		12.94	0.47	0.00	0	12,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	488.35000		0.48835	467.09000	0.46709	488.350		15.15	0.14	0.00	0	12,050.0



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 04/08/2022	Bond Future			10.90623		69.53435		10.86981	69.72847		12.34	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.08870		67.30233		11.05089	67.49902		12.56	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 03/02/2022	Bond Future			212.92548		212.92548		212.55227	212.55227			0.00	0.00	0	1,330.0
R210	On 05/05/2022	Bond Future			212.64875		212.64875		212.27212	212.27212			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.30668		215.30668		214.92551	214.92551			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.13008		215.13008		214.74589	214.74589			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 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.86659		86.19783		9.85350	86.26638		10.02	0.00	186,963,093.27	2,169	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	15.83000		0.01583		18.00000	0.01800	15.830	8.96	0.02	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	36.38000		0.03638		40.63000	0.04063	36.380	8.98	0.03	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	176.39000		0.17639		190.31000	0.19031	176.390	9.35	0.12	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	229.06000		0.22906		245.76000	0.24576	229.060	9.42	0.14	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,221.70000		2.22170	2,187.04000	2.18704	2,221.700	9.86	0.67	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,641.82000		1.64182	1,615.85000	1.61585	1,641.820	10.03	0.56	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,046.23000		1.04623	1,030.32000	1.03032	1,046.230	10.27	0.41	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	775.35000		0.77535	764.42000	0.76442	775.350	10.48	0.33	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	744.08000		0.74408	733.73000	0.73373	744.080	10.51	0.32	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	629.40000		0.62940	621.16000	0.62116	629.400	10.62	0.28	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	293.24000		0.29324	290.92000	0.29092	293.240	11.17	0.15	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	250.01000		0.25001	248.35000	0.24835	250.010	11.28	0.13	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.06787		83.68743		10.05416	83.75706		10.08	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.28061		84.66720		10.26625	84.73787		9.64	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.49646		82.23882		10.48143	82.31046		9.76	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 03/02/2022	Bond Future			10.86330		68.06764		10.80900	68.38061		13.65	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			11.03380		65.59463		10.97747	65.91153		13.93	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.21116		66.35950		11.15267	66.68039		13.27	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.38738		63.94794		11.32669	64.27293		13.58	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

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/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>853,675,914.25</b>	<b>9,408</b>	<b>1 190 531.0</b>
<b>Grand Total:</b>											<b>853,675,914.25</b>	<b>9,408</b>	<b>1 190 531.0</b>