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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2021

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		800.49900	800.49900		801.62400	801.62400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		810.05900	810.05900		811.22300	811.22300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		819.96400	819.96400		821.16500	821.16500			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future		830.37100	830.37100		831.60500	831.60500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		908.56800	908.56800		912.26100	912.26100			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		919.42000	919.42000		923.18400	923.18400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		930.66200	930.66200		934.49800	934.49800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future		942.47300	942.47300		946.37900	946.37900			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		808.63300	808.63300		811.94200	811.94200			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future		818.29100	818.29100		821.66500	821.66500			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future		828.29700	828.29700		831.73500	831.73500			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		838.80900	838.80900	842.30900	842.30900			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		11.68414	76.79395	11.59906	77.22744			0.00	0.00	0	263.0
ES33		On 05/05/2022	Bond Future		11.93040	73.95291	11.84119	74.39404			0.00	0.00	0	87.0
ES33		On 04/08/2022	Bond Future		12.18731	74.83723	12.09371	75.28615			0.00	0.00	0	0.0
ES33		On 03/11/2022	Bond Future		12.44821	72.06634	12.35014	72.52258			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		12.10982	75.40566	12.04000	75.81164			0.00	0.00	0	3,579.0
ES42		On 05/05/2022	Bond Future		12.34092	72.06691	12.26756	72.48019			0.00	0.00	0	1,190.0
ES42		On 04/08/2022	Bond Future		12.57530	72.92730	12.49829	73.34793			0.00	0.00	0	0.0
ES42		On 03/11/2022	Bond Future		12.81419	69.65248	12.73338	70.08012			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		798.17400	798.17400	801.36600	801.36600			0.00	7,981,740.00	1	984.0
GOVI		On 05/05/2022	GOVI		807.70700	807.70700	810.96200	810.96200			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		817.58300	817.58300	820.90100	820.90100			0.00	0.00	0	0.0
GOVI		On 03/11/2022	GOVI		827.96000	827.96000	831.33700	831.33700			0.00	0.00	0	0.0
I2025		On 03/02/2022	Bond Future		154.26190	154.26190	154.24627	154.24627			0.00	0.00	0	5,316.0
I2025		On 05/05/2022	Bond Future		156.14350	156.14350	156.13249	156.13249			0.00	0.00	0	164.0
I2025		On 04/08/2022	Bond Future		156.50187	156.50187	156.49512	156.49512			0.00	0.00	0	0.0
I2025		On 03/11/2022	Bond Future		158.50517	158.50517	158.50180	158.50180			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		113.42288	113.42288	113.63806	113.63806			0.00	0.00	0	2,806.0
I2029		On 05/05/2022	Bond Future		113.60887	113.60887	113.83012	113.83012			0.00	0.00	0	186.0
I2029		On 04/08/2022	Bond Future		115.04062	115.04062	115.26787	115.26787			0.00	0.00	0	0.0
I2029		On 03/11/2022	Bond Future		115.29165	115.29165	115.52438	115.52438			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		109.00249	109.00249	110.76431	110.76431			0.00	0.00	0	7,393.0
I2033		On 05/05/2022	Bond Future		109.05276	109.05276	110.83943	110.83943			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		110.42708	110.42708	112.23944	112.23944			0.00	0.00	0	0.0	
I2033		On 03/11/2022	Bond Future		110.53848	110.53848	112.37659	112.37659			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		121.35620	121.35620	122.44926	122.44926			0.00	0.00	0	6,276.0	
I2038		On 05/05/2022	Bond Future		122.83665	122.83665	123.94672	123.94672			0.00	0.00	0	677.0	
I2038		On 04/08/2022	Bond Future		122.57414	122.57414	123.70176	123.70176			0.00	0.00	0	0.0	
I2038		On 03/11/2022	Bond Future		124.14343	124.14343	125.28819	125.28819			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		111.58458	111.58458	112.88982	112.88982			0.00	0.00	0	15,506.0	
I2046		On 05/05/2022	Bond Future		111.06392	111.06392	112.38868	112.38868			0.00	0.00	0	171.0	
I2046		On 04/08/2022	Bond Future		112.46381	112.46381	113.80849	113.80849			0.00	0.00	0	0.0	
I2046		On 03/11/2022	Bond Future		111.98432	111.98432	113.34868	113.34868			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		112.45209	112.45209	113.70831	113.70831			0.00	0.00	0	8,495.0	
I2050		On 05/05/2022	Bond Future		113.82381	113.82381	115.09889	115.09889			0.00	0.00	0	379.0	
I2050		On 04/08/2022	Bond Future		113.24697	113.24697	114.54149	114.54149			0.00	0.00	0	0.0	
I2050		On 03/11/2022	Bond Future		114.69685	114.69685	116.01036	116.01036			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		300.08000	300.08000	301.92300	301.92300			0.00	0.00	0	483.0	
IGOV		On 05/05/2022	Index Future		303.73700	303.73700	305.61200	305.61200			0.00	0.00	0	16.0	
IGOV		On 04/08/2022	Index Future		307.52400	307.52400	309.43100	309.43100			0.00	0.00	0	0.0	
IGOV		On 03/11/2022	Index Future		311.49800	311.49800	313.43700	313.43700			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.90500	96.09500	3.91500	96.08500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.99500	96.00500	3.98500	96.01500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.30000	95.70000	4.27000	95.73000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.38500	95.61500	4.34500	95.65500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.71000	95.29000	4.66000	95.34000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.78000	95.22000	4.72000	95.28000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.10000	94.90000	5.02000	94.98000			0.00	0.00	0	72.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.57500	94.42500	5.45500	94.54500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.99000	94.01000	5.86000	94.14000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.46000	93.54000	6.33000	93.67000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.77500	93.22500	6.62500	93.37500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		7.04500	92.95500	6.89500	93.10500			0.00	0.00	0	75.0	
R186		On 03/02/2022	Bond Future		8.26803	110.18673	8.22876	110.35008			5.72	0.00	11,569,606.65	105	54,281.0
R186		On 05/05/2022	Bond Future		8.50534	111.50402	8.46241	111.67281			5.51	0.00	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	55.58000	0.05558	63.05000	0.06305	55.580	5.21	0.04	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	177.59000	0.17759		197.51000	0.19751	177.590	5.03	0.10	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	261.65000	0.26165		288.93000	0.28893	261.650	4.97	0.14	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	625.62000	0.62562		676.20000	0.67620	625.620	5.21	0.27	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	982.01000	0.98201		1,049.81000	1.04981	982.010	5.36	0.37	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,336.62000	1.33662		1,418.48000	1.41848	1,336.620	5.45	0.45	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,398.54000	1.39854		1,330.29000	1.33029	1,398.540	5.56	0.44	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	971.31000	0.97131		920.26000	0.92026	971.310	5.71	0.34	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	721.92000	0.72192		682.35000	0.68235	721.920	5.86	0.27	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.76363	107.54736		8.71666	107.72156		5.56	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	120.59000	0.12059		133.39000	0.13339	120.590	4.88	0.06	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	707.66000	0.70766		757.44000	0.75744	707.660	5.07	0.26	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	813.86000	0.81386		775.92000	0.77592	813.860	6.19	0.24	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.03192	108.95183		8.98067	109.13047		5.46	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			321.73933	321.73933		321.71640	321.71640			0.00	0.00	0	1,079.0
R197	On 05/05/2022	Bond Future			325.66335	325.66335		325.65010	325.65010			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.41249	321.41249		321.40824	321.40824			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.52777	325.52777		325.53065	325.53065			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			238.12752	238.12752		239.48303	239.48303			0.00	0.00	0	8,050.0
R202	On 05/05/2022	Bond Future			241.03176	241.03176		242.41122	242.41122			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			239.63135	239.63135		241.03521	241.03521			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			242.69912	242.69912		244.12595	244.12595			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			5.42857	105.79169		5.41388	105.80684		1.14	0.00	2,962,167.32	28	16,500.0
R2023	On 05/05/2022	Bond Future			5.61351	103.14565		5.59003	103.16423		0.98	0.00	0.00	0	777.0
R2023	On 04/08/2022	Bond Future			5.90986	104.38798		5.87001	104.40997		0.71	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			6.56864	101.82268		6.48926	101.84700		0.79	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			9.82695	90.22980		9.76210	90.56057		9.29	0.00	164,579,155.20	1,824	83,178.0
R2030	On 03/02/2022	Bond Future	8.39	Call	19.96000	0.01996		27.30000	0.02730	19.960	8.57	0.02	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.80	Call	92.40000	0.09240		118.85000	0.11885	92.400	8.50	0.06	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	8.85	Call	112.10000	0.11210		142.88000	0.14288	112.100	8.54	0.07	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.10	Call	265.46000	0.26546		324.67000	0.32467	265.460	8.75	0.15	0.00	0	4,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	3,010.19000	3.01019		2,777.37000	2.77737	3,010.190	8.97	0.74	0.00	0	101.0

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R2030	On 03/02/2022	Bond Future	9.40	Call	613.68000	0.61368		720.31000	0.72031	613.680	9.02	0.28	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.60	Call	967.55000	0.96755		1,110.39000	1.11039	967.550	9.18	0.38	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,613.66000	1.61366		1,458.73000	1.45873	1,613.660	9.31	0.52	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.90	Put	1,323.13000	1.32313		1,189.41000	1.18941	1,323.130	9.41	0.45	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	223.06000	0.22306		194.82000	0.19482	223.060	10.58	0.11	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			10.05377	91.30905		9.98521	91.64664		8.91	0.00	0.00	0	14,727.0
R2030	On 05/05/2022	Bond Future	7.73	Call	22.62000	0.02262		27.95000	0.02795	22.620	8.44	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	63.57000	0.06357		76.66000	0.07666	63.570	8.35	0.03	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	134.73000	0.13473		159.48000	0.15948	134.730	8.28	0.06	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	278.24000	0.27824		322.84000	0.32284	278.240	8.26	0.12	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	334.10000	0.33410		385.34000	0.38534	334.100	8.32	0.13	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	4,367.41000	4.36741		4,128.15000	4.12815	4,367.410	8.65	0.74	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,471.16000	2.47116		2,304.86000	2.30486	2,471.160	9.04	0.52	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,906.20000	1.90620		1,769.31000	1.76931	1,906.200	9.26	0.44	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	775.01000	0.77501		711.61000	0.71161	775.010	10.26	0.21	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.29827	88.38444		10.22565	88.72900		8.87	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	156.94000	0.15694		180.86000	0.18086	156.940	8.25	0.06	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	544.67000	0.54467		609.78000	0.60978	544.670	8.25	0.17	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,556.30000	1.55630		1,454.03000	1.45403	1,556.300	9.73	0.32	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.53415	89.54598		10.45752	89.89673		8.64	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			10.32048	90.11753		10.25057	90.51394		10.31	0.00	0.00	0	108,136.0
R2032	On 03/02/2022	Bond Future	8.91	Call	16.37000	0.01637		23.46000	0.02346	16.370	9.04	0.01	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	42.06000	0.04206		57.98000	0.05798	42.060	8.94	0.03	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	252.83000	0.25283		317.56000	0.31756	252.830	9.40	0.14	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	290.54000	0.29054		362.14000	0.36214	290.540	9.46	0.15	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,476.52000	3.47652		3,188.55000	3.18855	3,476.520	9.75	0.77	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	672.34000	0.67234		800.07000	0.80007	672.340	9.89	0.28	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	3,093.41000	3.09341		2,824.73000	2.82473	3,093.410	9.89	0.72	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,201.69000	2.20169		1,986.47000	1.98647	2,201.690	10.19	0.59	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,579.82000	1.57982		1,410.48000	1.41048	1,579.820	10.42	0.47	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	1,334.90000	1.33490		1,186.07000	1.18607	1,334.900	10.53	0.42	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	1,163.11000	1.16311		1,029.74000	1.02974	1,163.110	10.63	0.38	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	928.01000	0.92801		817.50000	0.81750	928.010	10.82	0.32	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	603.87000	0.60387		527.91000	0.52791	603.870	11.22	0.23	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	551.30000	0.55130		481.31000	0.48131	551.300	11.30	0.21	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	395.22000	0.39522		343.59000	0.34359	395.220	11.61	0.16	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.53543	87.04835		10.46196	87.45226		10.28	0.00	0.00	0	20,384.0
R2032	On 05/05/2022	Bond Future	9.58	Call	521.50000	0.52150		602.32000	0.60232	521.500	9.55	0.18	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	1,537.45000	1.53745		1,704.95000	1.70495	1,537.450	10.22	0.38	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	1,793.50000	1.79350		1,977.63000	1.97763	1,793.500	10.32	0.42	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	1,534.21000	1.53421		1,408.31000	1.40831	1,534.210	11.16	0.34	0.00	0	993.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On	05/05/2022	Bond Future	11.18	Put	1,239.20000	1.23920	1,134.45000	1.13445	1,239.200	11.46	0.29	0.00	0	780.0	
R2032	On	04/08/2022	Bond Future			10.75915	88.07455	10.68192	88.48611		9.88	0.00	0.00	0	0.0	
R2032	On	04/08/2022	Bond Future	8.97	Call	211.85000	0.21185	246.35000	0.24635	211.850	8.92	0.07	0.00	0	800.0	
R2032	On	04/08/2022	Bond Future	9.72	Call	801.12000	0.80112	897.62000	0.89762	801.120	9.21	0.22	0.00	0	800.0	
R2032	On	04/08/2022	Bond Future	11.60	Put	1,461.18000	1.46118	1,355.66000	1.35566	1,461.180	11.06	0.28	0.00	0	800.0	
R2032	On	03/11/2022	Bond Future			10.98498	85.08647	10.90391	85.50507		10.12	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			10.74290	90.98370	10.66267	91.48956		11.48	0.00	5,277,054.60	58	102,491.0	
R2035	On	03/02/2022	Bond Future	9.70	Call	99.11000	0.09911	135.61000	0.13561	99.110	10.28	0.06	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	9.92	Call	238.73000	0.23873	310.18000	0.31018	238.730	10.64	0.12	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.10	Call	434.25000	0.43425	544.40000	0.54440	434.250	10.93	0.18	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	10.24	Call	649.01000	0.64901	794.22000	0.79422	649.010	11.16	0.25	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	10.26	Call	684.09000	0.68409	834.52000	0.83452	684.090	11.19	0.26	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.34	Put	3,417.59000	3.41759	3,083.36000	3.08336	3,417.590	11.29	0.70	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	10.35	Call	854.26000	0.85426	1,028.60000	1.02860	854.260	11.30	0.30	0.00	0	1,600.0	
R2035	On	03/02/2022	Bond Future	10.61	Put	2,330.32000	2.33032	2,070.54000	2.07054	2,330.320	11.61	0.56	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.65	Put	2,193.09000	2.19309	1,944.28000	1.94428	2,193.090	11.66	0.54	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.03	Put	1,198.52000	1.19852	1,043.72000	1.04372	1,198.520	12.28	0.35	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.05	Put	1,159.91000	1.15991	1,009.34000	1.00934	1,159.910	12.32	0.34	0.00	0	1,600.0	
R2035	On	03/02/2022	Bond Future	11.11	Put	1,050.82000	1.05082	912.42000	0.91242	1,050.820	12.44	0.31	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.28	Put	790.20000	0.79020	682.28000	0.68228	790.200	12.77	0.25	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.33	Put	725.79000	0.72579	625.73000	0.62573	725.790	12.87	0.23	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	11.39	Put	655.02000	0.65502	563.77000	0.56377	655.020	12.99	0.21	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.73	Put	354.67000	0.35467	302.41000	0.30241	354.670	13.56	0.13	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.88	Put	267.37000	0.26737	227.15000	0.22715	267.370	13.79	0.10	0.00	0	1,800.0	
R2035	On	05/05/2022	Bond Future			10.94661	87.59306	10.86265	88.10776		11.49	0.00	0.00	0	8,926.0	
R2035	On	05/05/2022	Bond Future	10.72	Call	2,054.70000	2.05470	2,293.57000	2.29357	2,054.700	11.46	0.43	0.00	0	1,200.0	
R2035	On	05/05/2022	Bond Future	10.82	Put	3,118.17000	3.11817	2,861.39000	2.86139	3,118.170	11.56	0.53	0.00	0	1,200.0	
R2035	On	05/05/2022	Bond Future	12.64	Put	461.66000	0.46166	413.16000	0.41316	461.660	14.48	0.11	0.00	0	1,200.0	
R2035	On	04/08/2022	Bond Future			11.16058	88.62399	11.07262	89.14774		11.05	0.00	0.00	0	0.0	
R2035	On	04/08/2022	Bond Future	9.53	Call	320.37000	0.32037	376.51000	0.37651	320.370	9.97	0.10	0.00	0	400.0	
R2035	On	04/08/2022	Bond Future	9.84	Call	551.95000	0.55195	638.28000	0.63828	551.950	10.02	0.15	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	10.53	Call	1,635.22000	1.63522	1,820.90000	1.82090	1,635.220	10.63	0.33	0.00	0	400.0	
R2035	On	04/08/2022	Bond Future	10.64	Put	5,050.04000	5.05004	4,729.53000	4.72953	5,050.040	10.73	0.64	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	11.13	Put	3,384.99000	3.38499	3,141.34000	3.14134	3,384.990	11.16	0.49	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	12.18	Put	1,408.59000	1.40859	1,290.97000	1.29097	1,408.590	12.52	0.24	0.00	0	400.0	
R2035	On	03/11/2022	Bond Future			11.37551	85.31242	11.28353	85.84461		11.41	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			10.91858	82.53887	10.84348	83.01553		12.69	0.00	577,772.09	7	112,285.0	
R2037	On	05/05/2022	Bond Future			11.11930	83.52628	11.04076	84.01130		12.14	0.00	0.00	0	11,855.0	
R2037	On	04/08/2022	Bond Future			11.33198	80.25536	11.24973	80.74879		12.29	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	Options Interest
R2037	On 04/08/2022	Bond Future	10.10	Call	667.71000	0.66771		760.72000	0.76072	667.710		11.30	0.17	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,797.70000	4.79770		4,511.01000	4.51101	4,797.700		12.20	0.61	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	3,138.59000	3.13859		2,926.66000	2.92666	3,138.590		12.75	0.45	0.00	0	50.0
R2037	On 03/11/2022	Bond Future			11.53320	81.31477		11.44737	81.81615			12.09	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			10.98770	84.74782		10.91769	85.22715			13.26	0.00	0.00	0	76,519.0
R2040	On 05/05/2022	Bond Future			11.18075	85.76165		11.10753	86.24945			12.67	0.00	0.00	0	8,498.0
R2040	On 05/05/2022	Bond Future	9.82	Call	231.83000	0.23183		277.52000	0.27752	231.830		11.33	0.08	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,220.88000	1.22088		1,376.48000	1.37648	1,220.880		12.15	0.29	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	433.45000	0.43345		394.00000	0.39400	433.450		16.34	0.09	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.38497	82.26660		11.30828	82.76296			12.85	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	309.45000	0.30945		357.94000	0.35794	309.450		11.68	0.09	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,625.28000	1.62528		1,793.04000	1.79304	1,625.280		12.27	0.32	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	1,731.64000	1.73164		1,607.55000	1.60755	1,731.640		14.29	0.27	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.57763	83.35285		11.49761	83.85725			12.63	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			11.00983	81.60971		10.93971	82.09877			13.89	0.00	32,888,713.13	403	56,431.0
R2044	On 05/05/2022	Bond Future			11.19289	82.58603		11.11959	83.08358			13.27	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.38619	79.17875		11.30945	79.68487			13.46	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.56813	80.22422		11.48809	80.73847			13.23	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			10.94679	85.06100		10.88174	85.52891			13.60	0.00	128,442,110.00	1,510	179,123.0
R2048	On 03/02/2022	Bond Future	10.00	Call	149.09000	0.14909		191.62000	0.19162	149.090		12.49	0.07	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	316.60000	0.31660		392.18000	0.39218	316.600		12.76	0.13	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	601.00000	0.60100		720.73000	0.72073	601.000		13.09	0.22	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,284.39000	1.28439		1,481.90000	1.48190	1,284.390		13.53	0.38	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,925.06000	1.92506		2,175.60000	2.17560	1,925.060		13.83	0.49	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,298.40000	2.29840		2,574.12000	2.57412	2,298.400		13.99	0.54	0.00	0	100.0
R2048	On 05/05/2022	Bond Future			11.11856	81.66266		11.05056	82.13881			13.69	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.29764	82.62322		11.22649	83.10767			13.17	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.47580	79.29639		11.40151	79.78866			13.64	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			10.68002	70.27886		10.59462	70.75098			12.80	0.00	79,907,063.82	1,137	17,766.0
R209	On 05/05/2022	Bond Future			10.86222	67.97771		10.77325	68.45760			12.79	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	314.31000	0.31431		383.51000	0.38351	314.310		11.34	0.13	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	2,643.10000	2.64310		2,406.50000	2.40650	2,643.100		12.79	0.52	0.00	0	12,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	671.92000	0.67192		597.06000	0.59706	671.920		14.93	0.18	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			11.04955	68.77802		10.95684	69.26589			12.34	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	Options Interest
R209	On 03/11/2022	Bond Future			11.23627	66.54241		11.13978	67.03790		12.71	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			211.72967	211.72967		212.93084	212.93084			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			211.45995	211.45995		212.68222	212.68222			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			214.12492	214.12492		215.36876	215.36876			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			213.95648	213.95648		215.22096	215.22096			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			10.10718	84.95093		10.03206	85.33765		9.99	0.00	0.00	0	20,884.0
R213	On 03/02/2022	Bond Future	8.63	Call	13.89000	0.01389		20.25000	0.02025	13.890	8.96	0.01	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	27.88000	0.02788		39.48000	0.03948	27.880	8.91	0.02	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	113.16000	0.11316		149.54000	0.14954	113.160	9.02	0.08	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	148.46000	0.14846		193.25000	0.19325	148.460	9.11	0.09	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,240.66000	3.24066	2,958.21000	2,958.21000	3,240.660	9.55	0.77	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,562.39000	2.56239	2,317.05000	2,317.05000	2,562.390	9.78	0.68	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,800.78000	1.80078	1,606.68000	1,606.68000	1,800.780	9.99	0.55	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,416.11000	1.41611	1,253.24000	1,253.24000	1,416.110	10.13	0.47	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,369.82000	1.36982	1,210.97000	1,210.97000	1,369.820	10.15	0.46	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,196.18000	1.19618	1,053.03000	1,053.03000	1,196.180	10.23	0.42	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	648.92000	0.64892	563.06000	0.56306	648.920	10.73	0.26	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	571.80000	0.57180	494.98000	0.49498	571.800	10.84	0.23	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.31719	82.43425		10.23828	82.82822		9.98	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.53940	83.40702		10.45641	83.80840		9.50	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.76545	80.97021		10.67833	81.37828		9.62	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			11.00396	67.26775		10.93392	67.66411		13.77	0.00	0.00	0	19,929.0
R214	On 05/05/2022	Bond Future			11.17843	64.79203		11.10542	65.19521		13.82	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.36006	65.55391		11.28390	65.96394		13.33	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.54084	63.13779		11.46154	63.55437		13.80	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>434,185,382.81</b>	<b>5,073</b>	<b>1 125 039.0</b>
<b>Grand Total:</b>											<b>434,185,382.81</b>	<b>5,073</b>	<b>1 125 039.0</b>