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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2021

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>														
AL37	On	03/02/2022	Index Future	813.12800	813.12800		813.37000	813.37000			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	822.72900	822.72900		822.97700	822.97700			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	832.65300	832.65300		832.90500	832.90500			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	843.08800	843.08800		843.34600	843.34600			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	932.97700	932.97700		928.61800	928.61800			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	943.99300	943.99300		939.58600	939.58600			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	955.37900	955.37900		950.92100	950.92100			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	967.35300	967.35300		962.84000	962.84000			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	828.07800	828.07800		825.31500	825.31500			0.00	0.00	0	193.0
ALBI	On	05/05/2022	Index Future	837.85500	837.85500		835.06400	835.06400			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	847.96200	847.96200		845.13700	845.13700			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	858.58900	858.58900		855.73100	855.73100			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
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	11.26755		78.95070		11.31607	78.69504			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.49828		76.12460		11.54878	75.86621			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.73888		77.02366		11.79156	76.76208			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	11.98279		74.26801		12.03772	74.00331			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	11.72717		77.67766		11.78563	77.32300			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.94331		74.35532		12.00425	73.99677			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.16251		75.23181		12.22606	74.86892			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.38517		71.97421		12.45151	71.60680			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	817.15100		817.15100		814.39400	814.39400			0.00	0.00	0	987.0
GOVI	On 05/05/2022	GOVI	826.79900		826.79900		824.01400	824.01400			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	836.77300		836.77300		833.95400	833.95400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	847.26000		847.26000		844.40800	844.40800			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.91499		154.91499		154.91043	154.91043			0.00	80,091,049.83	517	5,554.0
I2025	On 05/05/2022	Bond Future	156.78191		156.78191		156.77793	156.77793			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	157.11773		157.11773		157.11390	157.11390			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.10357		159.10357		159.09994	159.09994			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	113.49203		113.49203		113.48589	113.48589			0.00	0.00	0	3,872.0
I2029	On 05/05/2022	Bond Future	113.65862		113.65862		113.65294	113.65294			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	115.07186		115.07186		115.06625	115.06625			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.30139		115.30139		115.29588	115.29588			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	111.62485		111.62485		112.05336	112.05336			0.00	207,622,221.00	1,860	7,281.0
I2033	On 05/05/2022	Bond Future	111.68691		111.68691		112.12095	112.12095			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future	113.07556		113.07556		113.51518	113.51518			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	113.19920		113.19920		113.64456	113.64456			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On	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	127.63676	127.63676		125.98045	125.98045			0.00	24,250,984.40	190	6,104.0
I2038	On	05/05/2022			Bond Future	129.17490	129.17490		127.49915	127.49915			0.00	0.00	0	677.0
I2038	On	04/08/2022			Bond Future	128.96582	128.96582		127.26951	127.26951			0.00	0.00	0	0.0
I2038	On	03/11/2022			Bond Future	130.59602	130.59602		128.87847	128.87847			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	117.05165	117.05165		117.04420	117.04420			0.00	0.00	0	15,506.0
I2046	On	05/05/2022			Bond Future	116.57497	116.57497		116.56814	116.56814			0.00	0.00	0	171.0
I2046	On	04/08/2022			Bond Future	118.02458	118.02458		118.01776	118.01776			0.00	0.00	0	0.0
I2046	On	03/11/2022			Bond Future	117.59184	117.59184		117.58524	117.58524			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	120.41048	120.41048		119.26530	119.26530			0.00	0.00	0	9,280.0
I2050	On	05/05/2022			Bond Future	121.86130	121.86130		120.70284	120.70284			0.00	0.00	0	379.0
I2050	On	04/08/2022			Bond Future	121.36093	121.36093		120.18822	120.18822			0.00	0.00	0	0.0
I2050	On	03/11/2022			Bond Future	122.89505	122.89505		121.70762	121.70762			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	308.46300	308.46300		307.64200	307.64200			0.00	0.00	0	483.0
IGOV	On	05/05/2022			Index Future	312.18200	312.18200		311.35200	311.35200			0.00	0.00	0	16.0
IGOV	On	04/08/2022			Index Future	316.02200	316.02200		315.18300	315.18300			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	320.05700	320.05700		319.20800	319.20800			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	3.92500	96.07500		3.92500	96.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.17000	95.83000		4.16000	95.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.24500	95.75500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.53000	95.47000		4.52000	95.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.59000	95.41000		4.58000	95.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.83500	95.16500		4.83500	95.16500			0.00	0.00	0	72.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.19500	94.80500		5.21000	94.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.65500	94.34500		5.65500	94.34500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.90500	94.09500		5.90500	94.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.17000	93.83000		6.17000	93.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.33500	93.66500		6.35500	93.64500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.50500	93.49500		6.52500	93.47500			0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.83425	112.00828		7.82625	112.04223		5.73	0.00	112,008.28	1	69,865.0
R186	On	05/05/2022			Bond Future	8.04527	113.33032		8.03660	113.36511		5.67	0.00	0.00	0	4,514.0
R186	On	05/05/2022	6.73	Call	Bond Future	116.25000	0.11625		120.73000	0.12073	116.250	5.29	0.07	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	411.24000	0.41124		422.29000	0.42229	411.240	5.34	0.20	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	624.67000	0.62467		639.05000	0.63905	624.670	5.45	0.28	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	7.88	Call	1,230.22000		1.23022	1,251.23000	1.25123	1,230.220	5.63	0.44	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	8.14	Call	1,755.35000		1.75535	1,780.20000	1.78020	1,755.350	5.72	0.55	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	2,258.36000		2.25836	2,285.87000	2.28587	2,258.360	5.81	0.63	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	703.68000		0.70368	699.28000	0.69928	703.680	5.98	0.27	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	460.24000		0.46024	457.87000	0.45787	460.240	6.17	0.19	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	324.21000		0.32421	322.91000	0.32291	324.210	6.33	0.14	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.27452		109.37899	8.26516	109.41442		5.77	0.00	0.00	0	0.0	
R186	On 04/08/2022	Bond Future	6.96	Call	278.93000		0.27893	285.65000	0.28565	278.930	5.09	0.13	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	1,396.37000		1.39637	1,415.18000	1.41518	1,396.370	5.64	0.41	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	476.97000		0.47697	474.52000	0.47452	476.970	6.69	0.16	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.51080		110.78617	8.50068	110.82219		5.62	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			322.11386		322.11386	322.11374	322.11374			0.00	0.00	0	1,132.0	
R197	On 05/05/2022	Bond Future			325.99514		325.99514	325.99649	325.99649			0.00	0.00	0	237.0	
R197	On 04/08/2022	Bond Future			321.67602		321.67602	321.67776	321.67776			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			325.74255		325.74255	325.74474	325.74474			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			245.44478		245.44478	245.43053	245.43053			0.00	0.00	0	7,693.0	
R202	On 05/05/2022	Bond Future			248.40236		248.40236	248.38899	248.38899			0.00	0.00	0	413.0	
R202	On 04/08/2022	Bond Future			247.04385		247.04385	247.03047	247.03047			0.00	0.00	0	0.0	
R202	On 03/11/2022	Bond Future			250.16634		250.16634	250.15338	250.15338			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			5.19068		106.03738	5.19257	106.03543		1.19	0.00	0.00	0	16,431.0	
R2023	On 05/05/2022	Bond Future			5.31939		103.37879	5.32129	103.37728		1.04	0.00	0.00	0	835.0	
R2023	On 04/08/2022	Bond Future			5.51123		104.60831	5.51375	104.60691		0.74	0.00	0.00	0	0.0	
R2023	On 03/11/2022	Bond Future			5.90388		102.02668	5.90789	102.02545		0.46	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			9.38917		92.49325	9.46811	92.07977		9.41	0.00	1,017,425.75	11	82,788.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	27.42000		0.02742	19.63000	0.01963	27.420	8.67	0.03	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	226.24000		0.22624	175.05000	0.17505	226.240	8.88	0.16	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.20	Call	722.03000		0.72203	591.95000	0.59195	722.030	9.17	0.37	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	1,270.75000		1.27075	1,511.62000	1.51162	1,270.750	9.30	0.52	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,811.20000		1.81120	1,566.53000	1.56653	1,811.200	9.49	0.65	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	446.19000		0.44619	568.67000	0.56867	446.190	9.66	0.24	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.80	Call	2,549.32000		2.54932	2,253.71000	2.25371	2,549.320	9.68	0.77	0.00	0	950.0	

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	9.90	Put	322.45000	0.32245	418.94000	0.41894	322.450	9.81	0.19	0.00	0	8,000.0	
R2030	On	03/02/2022	Bond Future	10.85	Put	15.80000	0.01580	23.91000	0.02391	15.800	10.95	0.01	0.00	0	1,000.0	
R2030	On	05/05/2022	Bond Future			9.59775	93.58550	9.68037	93.16761		9.12	0.00	0.00	0	14,763.0	
R2030	On	05/05/2022	Bond Future	7.73	Call	46.98000	0.04698	38.14000	0.03814	46.980	8.64	0.03	0.00	0	200.0	
R2030	On	05/05/2022	Bond Future	8.14	Call	129.44000	0.12944	107.16000	0.10716	129.440	8.52	0.06	0.00	0	1,800.0	
R2030	On	05/05/2022	Bond Future	8.47	Call	268.30000	0.26830	225.83000	0.22583	268.300	8.43	0.12	0.00	0	1,073.0	
R2030	On	05/05/2022	Bond Future	8.81	Call	574.86000	0.57486	496.05000	0.49605	574.860	8.64	0.21	0.00	0	200.0	
R2030	On	05/05/2022	Bond Future	8.89	Call	674.73000	0.67473	585.48000	0.58548	674.730	8.70	0.24	0.00	0	1,800.0	
R2030	On	05/05/2022	Bond Future	9.35	Put	2,744.66000	2.74466	3,003.83000	3.00383	2,744.660	9.03	0.59	0.00	0	1,073.0	
R2030	On	05/05/2022	Bond Future	9.95	Put	1,353.46000	1.35346	1,517.38000	1.51738	1,353.460	9.50	0.36	0.00	0	1,073.0	
R2030	On	05/05/2022	Bond Future	10.20	Put	995.06000	0.99506	1,125.25000	1.12525	995.060	9.79	0.28	0.00	0	200.0	
R2030	On	05/05/2022	Bond Future	11.04	Put	340.51000	0.34051	394.79000	0.39479	340.510	10.81	0.11	0.00	0	1,800.0	
R2030	On	04/08/2022	Bond Future			9.82238	90.67394	9.90915	90.25090		9.17	0.00	0.00	0	0.0	
R2030	On	04/08/2022	Bond Future	8.30	Call	333.76000	0.33376	290.20000	0.29020	333.760	8.60	0.12	0.00	0	800.0	
R2030	On	04/08/2022	Bond Future	9.05	Call	1,048.06000	1.04806	938.16000	0.93816	1,048.060	8.74	0.28	0.00	0	800.0	
R2030	On	04/08/2022	Bond Future	10.95	Put	939.97000	0.93997	1,039.93000	1.03993	939.970	10.32	0.22	0.00	0	800.0	
R2030	On	03/11/2022	Bond Future			10.03820	91.84805	10.12917	91.42007		8.90	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			9.83018	92.94929	9.91395	92.45684		10.41	0.00	0.00	0	124,449.0	
R2032	On	03/02/2022	Bond Future	8.91	Call	38.27000	0.03827	26.57000	0.02657	38.270	9.40	0.03	0.00	0	198.0	
R2032	On	03/02/2022	Bond Future	9.14	Call	126.06000	0.12606	92.18000	0.09218	126.060	9.63	0.09	0.00	0	97.0	
R2032	On	03/02/2022	Bond Future	9.58	Call	683.88000	0.68388	547.79000	0.54779	683.880	10.22	0.33	0.00	0	400.0	
R2032	On	03/02/2022	Bond Future	9.62	Call	768.64000	0.76864	619.90000	0.61990	768.640	10.26	0.36	0.00	0	210.0	
R2032	On	03/02/2022	Bond Future	9.81	Put	1,379.09000	1.37909	1,658.82000	1.65882	1,379.090	10.48	0.51	0.00	0	198.0	
R2032	On	03/02/2022	Bond Future	9.90	Call	1,543.00000	1.54300	1,299.22000	1.29922	1,543.000	10.58	0.56	0.00	0	900.0	
R2032	On	03/02/2022	Bond Future	9.90	Put	1,132.31000	1.13231	1,380.98000	1.38098	1,132.310	10.58	0.44	0.00	0	900.0	
R2032	On	03/02/2022	Bond Future	10.04	Call	2,045.41000	2.04541	1,754.85000	1.75485	2,045.410	10.76	0.65	0.00	0	100.0	
R2032	On	03/02/2022	Bond Future	10.14	Put	644.39000	0.64439	815.54000	0.81554	644.390	10.92	0.29	0.00	0	97.0	
R2032	On	03/02/2022	Bond Future	10.35	Put	378.39000	0.37839	494.41000	0.49441	378.390	11.26	0.19	0.00	0	400.0	
R2032	On	03/02/2022	Bond Future	10.45	Put	289.96000	0.28996	384.66000	0.38466	289.960	11.42	0.15	0.00	0	198.0	
R2032	On	03/02/2022	Bond Future	10.53	Put	233.11000	0.23311	312.98000	0.31298	233.110	11.55	0.13	0.00	0	210.0	
R2032	On	03/02/2022	Bond Future	10.66	Put	162.13000	0.16213	221.94000	0.22194	162.130	11.76	0.09	0.00	0	97.0	
R2032	On	03/02/2022	Bond Future	10.90	Put	77.52000	0.07752	110.39000	0.11039	77.520	12.05	0.05	0.00	0	900.0	
R2032	On	03/02/2022	Bond Future	10.95	Put	65.75000	0.06575	94.45000	0.09445	65.750	12.09	0.04	0.00	0	400.0	
R2032	On	03/02/2022	Bond Future	11.13	Put	35.64000	0.03564	52.85000	0.05285	35.640	12.26	0.02	0.00	0	210.0	
R2032	On	05/05/2022	Bond Future			10.02627	89.90027	10.11357	89.40243		10.42	0.00	0.00	0	20,406.0	
R2032	On	05/05/2022	Bond Future	9.58	Call	1,127.64000	1.12764	979.38000	0.97938	1,127.640	9.96	0.33	0.00	0	780.0	
R2032	On	05/05/2022	Bond Future	10.18	Call	2,745.48000	2.74548	2,477.10000	2.47710	2,745.480	10.59	0.57	0.00	0	780.0	
R2032	On	05/05/2022	Bond Future	10.29	Call	3,122.84000	3.12284	2,833.59000	2.83359	3,122.840	10.71	0.61	0.00	0	993.0	
R2032	On	05/05/2022	Bond Future	10.98	Put	683.53000	0.68353	789.73000	0.78973	683.530	11.75	0.19	0.00	0	993.0	
R2032	On	05/05/2022	Bond Future	11.18	Put	526.08000	0.52608	611.66000	0.61166	526.080	12.03	0.15	0.00	0	780.0	
R2032	On	04/08/2022	Bond Future			10.23024	90.94703	10.32136	90.44306		10.00	0.00	0.00	0	0.0	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/08/2022	Bond Future	8.97	Call	457.94000	0.45794	393.10000	0.39310	457.940	9.04	0.14	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,550.04000	1.55004	1,385.14000	1.38514	1,550.040	9.56	0.35	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	781.98000	0.78198	876.61000	0.87661	781.980	11.57	0.17	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.43537	87.97938	10.53048	87.46942		10.14	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			10.33027	93.63092	10.36815	93.38313		11.68	0.00	515,157,321.84	5,502	103,060.0
R2035	On 03/02/2022	Bond Future	9.70	Call	194.82000	0.19482	174.93000	0.17493	194.820	10.88	0.12	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	466.99000	0.46699	424.82000	0.42482	466.990	11.23	0.23	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	829.06000	0.82906	761.81000	0.76181	829.060	11.49	0.35	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	1,204.73000	1.20473	1,114.99000	1.11499	1,204.730	11.67	0.44	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,265.46000	1.26546	1,172.37000	1.17237	1,265.460	11.69	0.46	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	1,462.78000	1.46278	1,603.92000	1.60392	1,462.780	11.80	0.49	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,561.04000	1.56104	1,452.69000	1.45269	1,561.040	11.81	0.52	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	795.87000	0.79587	892.64000	0.89264	795.870	12.22	0.31	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	724.07000	0.72407	814.86000	0.81486	724.070	12.29	0.29	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	279.07000	0.27907	324.53000	0.32453	279.070	13.02	0.13	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	264.75000	0.26475	308.43000	0.30843	264.750	13.06	0.13	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	225.92000	0.22592	264.56000	0.26456	225.920	13.17	0.11	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	141.80000	0.14180	168.60000	0.16860	141.800	13.47	0.07	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	122.05000	0.12205	145.87000	0.14587	122.050	13.53	0.06	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	101.68000	0.10168	122.27000	0.12227	101.680	13.60	0.05	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	34.46000	0.03446	42.94000	0.04294	34.460	13.99	0.02	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	20.89000	0.02089	26.46000	0.02646	20.890	14.16	0.01	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.51945	90.25826	10.55877	90.00803		11.75	0.00	0.00	0	8,926.0
R2035	On 05/05/2022	Bond Future	10.72	Call	3,270.54000	3.27054	3,133.99000	3.13399	3,270.540	12.00	0.59	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,774.42000	1.77442	1,878.93000	1.87893	1,774.420	12.14	0.37	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	175.29000	0.17529	191.45000	0.19145	175.290	14.97	0.05	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.71798	91.30701	10.75892	91.05379		11.25	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	586.73000	0.58673	551.18000	0.55118	586.730	10.13	0.16	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	986.25000	0.98625	932.24000	0.93224	986.250	10.25	0.24	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,621.00000	2.62100	2,513.48000	2.51348	2,621.000	11.06	0.46	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,438.53000	3.43853	3,575.53000	3.57553	3,438.530	11.15	0.51	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,172.48000	2.17248	2,272.86000	2.27286	2,172.480	11.63	0.36	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	841.28000	0.84128	888.23000	0.88823	841.280	13.19	0.16	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.91701	88.01395	10.95961	87.75775		11.44	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			10.54069	84.97951	10.58861	84.66412		12.92	0.00	1,274,692.65	15	119,310.0
R2037	On 05/05/2022	Bond Future			10.72843	85.98319	10.77818	85.66441		12.41	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			10.92717	82.72805	10.97895	82.40551		12.52	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,074.96000	1.07496	1,000.58000	1.00058	1,074.960	11.42	0.25	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,299.95000	3.29995	3,467.37000	3.46737	3,299.950	12.42	0.49	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		11.21	Call	4,198.55000	4.19855	4,013.41000	4.01341	4,198.550	12.73	0.60	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future		11.42	Put	2,016.65000	2.01665	2,135.50000	2.13550	2,016.650	13.01	0.34	0.00	0	50.0
R2037	On	04/08/2022			Bond Future		11.95	Put	1,243.12000	1.24312	1,324.02000	1.32402	1,243.120	13.89	0.23	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future				11.11476	83.80423	11.16853	83.47790		12.13	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				10.64800	87.11410	10.70604	86.70250		13.52	0.00	0.00	0	89,889.0
R2040	On	03/02/2022	10.60	Call	Bond Future		1,405.94000	1.40594	1,237.49000	1.23749	1,405.940		13.30	0.47	0.00	0	2,000.0	
R2040	On	05/05/2022			Bond Future				10.82954	88.14292	10.88979	87.72688		12.99	0.00	0.00	0	8,568.0
R2040	On	05/05/2022	9.82	Call	Bond Future		378.10000	0.37810	332.28000	0.33228	378.100		11.49	0.13	0.00	0	1,200.0	
R2040	On	05/05/2022	10.57	Call	Bond Future		1,842.07000	1.84207	1,687.51000	1.68751	1,842.070		12.39	0.41	0.00	0	1,200.0	
R2040	On	05/05/2022	13.04	Put	Bond Future		175.66000	0.17566	199.29000	0.19929	175.660		16.72	0.05	0.00	0	1,200.0	
R2040	On	04/08/2022			Bond Future				11.02139	84.66229	11.08411	84.24124		13.11	0.00	0.00	0	0.0
R2040	On	04/08/2022	9.70	Call	Bond Future		495.97000	0.49597	446.67000	0.44667	495.970		11.84	0.13	0.00	0	460.0	
R2040	On	04/08/2022	10.70	Call	Bond Future		2,436.51000	2.43651	2,271.84000	2.27184	2,436.510		12.80	0.42	0.00	0	460.0	
R2040	On	04/08/2022	12.24	Put	Bond Future		1,153.77000	1.15377	1,245.11000	1.24511	1,153.770		15.11	0.20	0.00	0	460.0	
R2040	On	03/11/2022			Bond Future				11.20200	85.76410	11.26712	85.33807		12.70	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				10.68379	83.92590	10.74681	83.46973		14.18	0.00	0.00	0	59,672.0
R2044	On	05/05/2022			Bond Future				10.85584	84.91712	10.92126	84.45592		13.61	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future				11.03731	81.52407	11.10539	81.05737		13.75	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future				11.20774	82.58513	11.27842	82.11278		13.32	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				10.62722	87.40575	10.69022	86.93424		13.90	0.00	131,108,625.00	1,500	192,246.0
R2048	On	03/02/2022	10.20	Call	Bond Future		439.24000	0.43924	361.78000	0.36178	439.240		13.05	0.21	0.00	0	900.0	
R2048	On	03/02/2022	10.30	Call	Bond Future		629.29000	0.62929	525.48000	0.52548	629.290		13.18	0.27	0.00	0	1,300.0	
R2048	On	03/02/2022	10.40	Call	Bond Future		875.18000	0.87518	741.10000	0.74110	875.180		13.37	0.34	0.00	0	100.0	
R2048	On	03/02/2022	10.90	Call	Bond Future		2,849.81000	2.84981	2,550.15000	2.55015	2,849.810		14.16	0.69	0.00	0	900.0	
R2048	On	03/02/2022	11.00	Call	Bond Future		3,372.15000	3.37215	3,043.91000	3.04391	3,372.150		14.33	0.75	0.00	0	1,400.0	
R2048	On	05/05/2022			Bond Future				10.78826	84.02272	10.85364	83.54600		14.06	0.00	0.00	0	2,035.0
R2048	On	04/08/2022			Bond Future				10.95598	84.99799	11.02396	84.51560		13.47	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future				11.12252	81.68713	11.19315	81.19894		13.75	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				10.28842	72.48233	10.33609	72.20876		13.02	0.00	141,340,543.50	1,950	20,306.0
R209	On	05/05/2022			Bond Future				10.45809	70.19689	10.50745	69.92037		13.08	0.00	0.00	0	5,396.0
R209	On	05/05/2022	9.75	Call	Bond Future		627.85000	0.62785	573.73000	0.57373	627.850		11.92	0.22	0.00	0	8,525.0	
R209	On	05/05/2022	10.75	Put	Bond Future		1,522.21000	1.52221	1,635.62000	1.63562	1,522.210		13.39	0.37	0.00	0	12,050.0	
R209	On	05/05/2022	12.00	Put	Bond Future		310.64000	0.31064	342.43000	0.34243	310.640		15.79	0.10	0.00	0	12,050.0	
R209	On	04/08/2022			Bond Future				10.63253	71.01269	10.68369	70.73291		12.57	0.00	0.00	0	0.0



Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R209	On 03/11/2022	Bond Future			10.80591	68.79337		10.85894	68.51022		12.75	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			213.02913	213.02913		213.02060	213.02060			0.00	0.00	0	1,449.0
R210	On 05/05/2022	Bond Future			212.73548	212.73548		212.72768	212.72768			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.38063	215.38063		215.37311	215.37311			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.18546	215.18546		215.17818	215.17818			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			9.66186	87.27823		9.74062	86.86047		10.11	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	20.64000	0.02064		14.56000	0.01456	20.640	9.14	0.02	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	50.51000	0.05051		36.64000	0.03664	50.510	9.17	0.05	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	247.17000	0.24717		191.56000	0.19156	247.170	9.46	0.17	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	320.68000	0.32068		251.60000	0.25160	320.680	9.52	0.21	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,409.15000	1.40915		1,664.81000	1.66481	1,409.150	9.95	0.55	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	949.62000	0.94962		1,152.39000	1.15239	949.620	10.12	0.42	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	525.06000	0.52506		662.02000	0.66202	525.060	10.36	0.27	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	354.98000	0.35498		457.95000	0.45795	354.980	10.58	0.20	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	336.44000	0.33644		435.36000	0.43536	336.440	10.61	0.19	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	270.40000	0.27040		354.21000	0.35421	270.400	10.73	0.16	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	98.48000	0.09848		135.96000	0.13596	98.480	11.26	0.07	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	79.72000	0.07972		111.20000	0.11120	79.720	11.36	0.06	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.85510	84.77663		9.93717	84.35433		10.16	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.05941	85.76449		10.14513	85.33704		9.75	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.26676	83.34264		10.35629	82.91013		9.86	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			10.63800	69.38170		10.69585	69.04037		14.04	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			10.80084	66.92119		10.86074	66.57604		14.16	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			10.97022	67.69782		11.03234	67.34859		13.60	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.13849	65.29763		11.20287	64.94419		13.87	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>1,101,974,872.25</b>	<b>11,546</b>	<b>1 198 108.0</b>
<b>Grand Total:</b>											<b>1,101,974,872.25</b>	<b>11,546</b>	<b>1 198 108.0</b>