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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2022

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	816.00600	816.00600	818.41900	818.41900				0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	826.10100	826.10100	828.51400	828.51400				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	836.89700	836.89700	839.21100	839.21100				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	847.76100	847.76100	850.13900	850.13900				0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	934.68500	934.68500	937.30300	937.30300				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	946.24700	946.24700	948.86400	948.86400				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	958.61400	958.61400	961.11400	961.11400				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	971.05700	971.05700	973.63000	973.63000				0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	832.06800	832.06800	833.56300	833.56300				0.00	366,109,920.00	44	125.00
ALBI	On 05/05/2022	Index Future	842.36100	842.36100	843.84400	843.84400				0.00	370,638,840.00	44	92.00
ALBI	On 04/08/2022	Index Future	853.37000	853.37000	854.73900	854.73900				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	864.44700	864.44700	865.86900	865.86900				0.00	0.00	0	0.00

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
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 03/02/2022	Bond Future	11.20880	79.26187		11.19126	79.35511			0.00	20,845,871.81	263	0.00
ES33	On 05/05/2022	Bond Future	11.42826	76.48490		11.41054	76.57646			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.65014	77.51488		11.63414	77.59523			0.00	20,386,413.44	263	263.00
ES33	On 03/11/2022	Bond Future	11.88363	74.74922		11.86621	74.83420			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 03/02/2022	Bond Future	11.60566	78.42376		11.60293	78.44066			0.00	280,678,637.04	3,579	0.00
ES42	On 05/05/2022	Bond Future	11.80892	75.15633		11.80655	75.17059			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.00906	76.16908		12.00870	76.17119			0.00	272,609,137.32	3,579	3,579.00
ES42	On 03/11/2022	Bond Future	12.21934	72.90652		12.21834	72.91220			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 03/02/2022	GOVI	821.00300	821.00300		822.52300	822.52300			0.00	4,219,955,420.00	514	45.00
GOVI	On 05/05/2022	GOVI	831.15900	831.15900		832.66900	832.66900			0.00	5,419,156,680.00	652	941.00
GOVI	On 04/08/2022	GOVI	842.02200	842.02200		843.41900	843.41900			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	852.95100	852.95100		854.40200	854.40200			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.00703	155.00703		155.04810	155.04810			0.00	30,071,363.82	194	2,140.00
I2025	On 05/05/2022	Bond Future	156.96647	156.96647		157.00228	157.00228			0.00	30,451,495.18	194	4,985.00
I2025	On 04/08/2022	Bond Future	157.46291	157.46291		157.47386	157.47386			0.00	0.00	0	161.00
I2025	On 03/11/2022	Bond Future	159.52198	159.52198		159.54012	159.54012			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 03/02/2022	Bond Future	113.59981	113.59981		113.59418	113.59418			0.00	0.00	0	2,244.00
I2029	On 05/05/2022	Bond Future	113.82988	113.82988		113.82000	113.82000			0.00	0.00	0	2,391.00
I2029	On 04/08/2022	Bond Future	115.36216	115.36216		115.33375	115.33375			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	115.64366	115.64366		115.61999	115.61999			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 03/02/2022	Bond Future	110.76399	110.76399		110.65092	110.65092			0.00	443,055.96	4	2,777.00
I2033	On 05/05/2022	Bond Future	110.88051	110.88051		110.76194	110.76194			0.00	443,522.04	4	2,900.00
I2033	On 04/08/2022	Bond Future	112.37290	112.37290		112.23493	112.23493			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	112.53419	112.53419		112.39928	112.39928			0.00	0.00	0	0.00

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 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/02/2022	Bond Future			124.61015	124.61015		124.60262	124.60262			0.00	0.00	0	3,705.00
I2038	On 05/05/2022	Bond Future			126.18530	126.18530		126.17308	126.17308			0.00	0.00	0	3,104.00
I2038	On 04/08/2022	Bond Future			126.06538	126.06538		126.03278	126.03278			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			127.71401	127.71401		127.68651	127.68651			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 03/02/2022	Bond Future			114.93265	114.93265		115.02172	115.02172			0.00	0.00	0	9,876.00
I2046	On 05/05/2022	Bond Future			114.49060	114.49060		114.57658	114.57658			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			116.03191	116.03191		116.10047	116.10047			0.00	0.00	0	609.00
I2046	On 03/11/2022	Bond Future			115.62102	115.62102		115.69595	115.69595			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 03/02/2022	Bond Future			116.71994	116.71994		116.82215	116.82215			0.00	0.00	0	5,997.00
I2050	On 05/05/2022	Bond Future			118.19536	118.19536		118.29459	118.29459			0.00	0.00	0	7,629.00
I2050	On 04/08/2022	Bond Future			117.76566	117.76566		117.84711	117.84711			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			119.30570	119.30570		119.39363	119.39363			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
I GOV	On 03/02/2022	Index Future			304.97000	304.97000		304.90700	304.90700			0.00	1,094,842,300.00	359	15.00
I GOV	On 05/05/2022	Index Future			308.81800	308.81800		308.74300	308.74300			0.00	1,108,656,620.00	359	484.00
I GOV	On 04/08/2022	Index Future			312.92900	312.92900		312.80400	312.80400			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			317.06500	317.06500		316.95100	316.95100			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.20500	95.79500		4.19500	95.80500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.25500	95.74500		4.26500	95.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.66000	95.34000		4.61000	95.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.71000	95.29000		4.67000	95.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.07500	94.92500		5.04500	94.95500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.14000	94.86000		5.12000	94.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.55000	94.45000		5.52000	94.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.05500	93.94500		6.01500	93.98500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.39000	93.61000		6.35000	93.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.60500	93.39500		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.79500	93.20500		6.76500	93.23500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.92500	93.07500		6.89500	93.10500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.74995	112.36669		7.67144	112.70180		5.26	0.00	3,220,092,235.33	28,657	29,372.00
R186	On 05/05/2022	Bond Future			7.93862	113.75921		7.85566	114.09428		5.23	0.00	3,277,061,562.47	28,807	62,471.00
R186	On 05/05/2022	Bond Future	6.73	Call	57.16000	0.05716		76.93000	0.07693	57.160	4.90	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	290.97000	0.29097		362.37000	0.36237	290.970	4.91	0.18	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	489.98000	0.48998		592.60000	0.59260	489.980	5.01	0.27	0.00	0	3,600.00

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 05/05/2022	Bond Future	7.88	Call	1,118.70000	1.11870	1,291.22000	1.29122	1,118.700	5.19	0.47	0.00	0	435.00	
R186	On 05/05/2022	Bond Future	8.14	Call	1,695.15000	1.69515	1,911.20000	1.91120	1,695.150	5.28	0.61	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.35	Call	2,254.93000	2.25493	2,501.43000	2.50143	2,254.930	5.38	0.70	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.64	Put	357.68000	0.35768	301.64000	0.30164	357.680	5.55	0.19	0.00	0	4,035.00	
R186	On 05/05/2022	Bond Future	8.94	Put	199.45000	0.19945	166.20000	0.16620	199.450	5.75	0.12	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	9.18	Put	122.45000	0.12245	101.22000	0.10122	122.450	5.91	0.08	0.00	0	454.00	
R186	On 04/08/2022	Bond Future			8.12998	109.97569	8.04567	110.29708		5.27	0.00	0.00	0	0.00	
R186	On 04/08/2022	Bond Future	6.96	Call	197.98000	0.19798	239.21000	0.23921	197.980	4.59	0.11	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	7.96	Call	1,327.50000	1.32750	1,479.56000	1.47956	1,327.500	5.13	0.44	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	9.78	Put	236.71000	0.23671	208.60000	0.20860	236.710	6.21	0.10	0.00	0	3,600.00	
R186	On 03/11/2022	Bond Future			8.34217	111.38831	8.25005	111.71905		5.12	0.00	0.00	0	0.00	
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 03/02/2022	Bond Future			321.65934	321.65934	321.66003	321.66003			0.00	32,809,252.68	102	988.00	
R197	On 05/05/2022	Bond Future			325.72549	325.72549	325.71415	325.71415			0.00	33,223,999.98	102	732.00	
R197	On 04/08/2022	Bond Future			321.70834	321.70834	321.64499	321.64499			0.00	0.00	0	0.00	
R197	On 03/11/2022	Bond Future			325.91534	325.91534	325.86574	325.86574			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 03/02/2022	Bond Future			241.68706	241.68706	240.98298	240.98298			0.00	0.00	0	6,620.00	
R202	On 05/05/2022	Bond Future			244.74207	244.74207	244.02027	244.02027			0.00	0.00	0	6,351.00	
R202	On 04/08/2022	Bond Future			243.57399	243.57399	242.80311	242.80311			0.00	0.00	0	91.00	
R202	On 03/11/2022	Bond Future			246.75913	246.75913	245.98909	245.98909			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 03/02/2022	Bond Future			5.35853	105.86394	5.23123	105.99544		1.04	0.00	271,541,006.10	2,565	12,868.00	
R2023	On 05/05/2022	Bond Future			5.48046	103.25100	5.31699	103.38069		0.89	0.00	21,166,455.00	205	13,128.00	
R2023	On 04/08/2022	Bond Future			5.59836	104.59146	5.38745	104.70716		0.61	0.00	246,835,845.60	2,360	2,360.00	
R2023	On 03/11/2022	Bond Future			5.78561	102.06307	5.39464	102.18352		0.36	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 03/02/2022	Bond Future			9.36493	92.62070	9.31176	92.90103		8.76	0.00	3,708,440,207.30	40,039	56,915.00	
R2030	On 03/02/2022	Bond Future	8.39	Call	0.00000	0.00000	0.01000	0.00001	0.000	8.06	0.00	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	8.85	Call	4.29000	0.00429	11.83000	0.01183	4.290	8.11	0.01	0.00	0	1,000.00	
R2030	On 03/02/2022	Bond Future	9.20	Call	171.40000	0.17140	272.94000	0.27294	171.400	8.39	0.24	0.00	0	950.00	
R2030	On 03/02/2022	Bond Future	9.35	Put	537.98000	0.53798	430.69000	0.43069	537.980	8.57	0.52	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,343.65000	1.34365	1,598.38000	1.59838	1,343.650	8.91	0.83	0.00	0	1,000.00	
R2030	On 03/02/2022	Bond Future	9.78	Put	28.71000	0.02871	22.93000	0.02293	28.710	9.19	0.05	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.80	Call	2,277.93000	2.27793	2,553.46000	2.55346	2,277.930	9.23	0.96	0.00	0	950.00	

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R2030	On 03/02/2022	Bond Future	9.90	Put	10.22000	0.01022		8.46000	0.00846	10.220	9.44	0.02	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	0.00000	0.00000		0.00000	0.00000	0.000	10.90	0.00	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.56173	93.76846		9.50671	94.04882		8.61	0.00	1,409,808,796.10	15,035	49,998.00
R2030	On 05/05/2022	Bond Future	7.73	Call	13.91000	0.01391		17.72000	0.01772	13.910	8.24	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	53.46000	0.05346		65.66000	0.06566	53.460	8.10	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	138.91000	0.13891		165.96000	0.16596	138.910	7.99	0.08	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	338.96000	0.33896		393.51000	0.39351	338.960	7.94	0.17	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	419.58000	0.41958		483.24000	0.48324	419.580	7.99	0.20	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	775.17000	0.77517		872.31000	0.87231	775.170	8.19	0.31	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,240.70000	2.24070		2,085.51000	2.08551	2,240.700	8.34	0.60	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,569.83000	1.56983		1,449.33000	1.44933	1,569.830	8.51	0.47	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,454.97000	1.45497		1,341.12000	1.34112	1,454.970	8.55	0.45	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	897.11000	0.89711		819.33000	0.81933	897.110	8.75	0.32	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	589.24000	0.58924		534.99000	0.53499	589.240	9.01	0.23	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	136.61000	0.13661		122.81000	0.12281	136.610	10.04	0.06	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.76506	91.00193		9.71035	91.27091		8.61	0.00	2,286,514,493.18	25,126	24,189.00
R2030	On 04/08/2022	Bond Future	8.30	Call	223.56000	0.22356		251.90000	0.25190	223.560	8.13	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	809.76000	0.80976		886.90000	0.88690	809.760	8.01	0.26	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	585.21000	0.58521		545.00000	0.54500	585.210	9.50	0.17	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.96994	92.17089		9.91167	92.44765		8.30	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/02/2022	Bond Future			9.80928	93.07272		9.77121	93.29812		9.86	0.00	6,185,985,262.08	66,464	55,624.00
R2032	On 03/02/2022	Bond Future	8.91	Call	0.00000	0.00000		0.03000	0.00003	0.000	8.82	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	0.37000	0.00037		1.19000	0.00119	0.370	8.83	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	104.83000	0.10483		164.48000	0.16448	104.830	9.04	0.15	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	149.78000	0.14978		224.33000	0.22433	149.780	9.12	0.20	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	551.93000	0.55193		477.07000	0.47707	551.930	9.50	0.50	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	869.26000	0.86926		1,048.92000	1.04892	869.260	9.67	0.65	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	335.14000	0.33514		289.40000	0.28940	335.140	9.67	0.35	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.04	Call	1,485.52000	1.48552		1,693.98000	1.69398	1,485.520	9.94	0.83	0.00	0	100.00
R2032	On 03/02/2022	Bond Future	10.14	Put	64.68000	0.06468		57.80000	0.05780	64.680	10.13	0.09	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	11.35000	0.01135		10.95000	0.01095	11.350	10.61	0.02	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	4.67000	0.00467		4.74000	0.00474	4.670	10.86	0.01	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	2.18000	0.00218		2.32000	0.00232	2.180	11.04	0.00	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	0.55000	0.00055		0.64000	0.00064	0.550	11.25	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	0.04000	0.00004		0.05000	0.00005	0.040	11.64	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	0.02000	0.00002		0.03000	0.00003	0.020	11.72	0.00	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	0.00000	0.00000		0.00000	0.00000	0.000	11.93	0.00	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			9.99521	90.07830		9.95611	90.30308		9.97	0.00	5,995,161,256.50	66,555	129,933.00
R2032	On 05/05/2022	Bond Future	9.58	Call	845.76000	0.84576		924.23000	0.92423	845.760	9.47	0.30	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,470.14000	2.47014		2,615.70000	2.61570	2,470.140	10.15	0.60	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,865.42000	2.86542		3,021.43000	3.02143	2,865.420	10.28	0.65	0.00	0	993.00

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 05/05/2022	Bond Future	10.98	Put	399.38000	0.39938		374.31000	0.37431	399.380	11.38	0.14	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	284.35000	0.28435		266.27000	0.26627	284.350	11.66	0.11	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.18119	91.26942		10.14301	91.48254		9.54	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	318.43000	0.31843		347.50000	0.34750	318.430	8.53	0.12	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,333.29000	1.33329		1,414.07000	1.41407	1,333.290	9.07	0.35	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	529.92000	0.52992		505.55000	0.50555	529.920	11.17	0.14	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.37709	88.29384		10.33647	88.51390		9.59	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	757.66000	0.75766		807.48000	0.80748	757.660	8.75	0.21	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,543.38000	3.54338		3,429.19000	3.42919	3,543.380	9.35	0.55	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,499.88000	2.49988		2,411.55000	2.41155	2,499.880	9.63	0.43	0.00	0	180.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/02/2022	Bond Future			10.27342	94.00464		10.26043	94.09035		11.03	0.00	5,140,361,724.48	54,682	12,643.00
R2035	On 03/02/2022	Bond Future	9.70	Call	2.21000	0.00221		4.19000	0.00419	2.210	9.96	0.00	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	41.60000	0.04160		59.11000	0.05911	41.600	10.33	0.06	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	218.01000	0.21801		266.80000	0.26680	218.010	10.72	0.24	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	544.66000	0.54466		619.09000	0.61909	544.660	11.01	0.45	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	607.88000	0.60788		685.32000	0.68532	607.880	11.05	0.48	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	464.28000	0.46428		465.56000	0.46556	464.280	11.24	0.39	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	942.85000	0.94285		1,030.75000	1.03075	942.850	11.26	0.62	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	87.38000	0.08738		95.70000	0.09570	87.380	11.93	0.10	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	66.12000	0.06612		73.72000	0.07372	66.120	12.04	0.08	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	2.82000	0.00282		3.94000	0.00394	2.820	12.89	0.00	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	2.33000	0.00233		3.31000	0.00331	2.330	12.93	0.00	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1.31000	0.00131		1.95000	0.00195	1.310	13.05	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	0.23000	0.00023		0.40000	0.00040	0.230	13.36	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	0.13000	0.00013		0.24000	0.00024	0.130	13.42	0.00	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	0.07000	0.00007		0.13000	0.00013	0.070	13.50	0.00	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.92	0.00	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	0.00000	0.00000		0.00000	0.00000	0.000	14.11	0.00	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.45531	90.66861		10.44232	90.75205		11.21	0.00	469,844,737.02	5,182	62,662.00
R2035	On 05/05/2022	Bond Future	10.72	Call	3,093.06000	3.09306		3,156.33000	3.15633	3,093.060	11.47	0.63	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	1,214.33000	1.21433		1,197.25000	1.19725	1,214.330	11.63	0.33	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	58.11000	0.05811		58.07000	0.05807	58.110	14.46	0.02	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.64269	91.82717		10.63150	91.89708		10.73	0.00	4,453,158,609.15	48,495	48,495.00
R2035	On 04/08/2022	Bond Future	9.53	Call	438.77000	0.43877		452.38000	0.45238	438.770	9.55	0.14	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	805.09000	0.80509		825.99000	0.82599	805.090	9.66	0.22	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,460.40000	2.46040		2,501.03000	2.50103	2,460.400	10.53	0.48	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,824.70000	2.82470		2,798.26000	2.79826	2,824.700	10.63	0.49	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,654.91000	1.65491		1,639.12000	1.63912	1,654.910	11.13	0.33	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	545.31000	0.54531		541.16000	0.54116	545.310	12.74	0.12	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.82888	88.54741		10.81655	88.62242		10.84	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R2037	On 03/02/2022	Bond Future			10.45221	85.56643		10.43907	85.65411		12.21	0.00	4,166,657,308.85	48,695	64,794.00
R2037	On 05/05/2022	Bond Future			10.62883	86.62681		10.61567	86.71240		11.86	0.00	441,103,716.52	5,092	74,463.00
R2037	On 04/08/2022	Bond Future			10.80953	83.51558		10.79804	83.58835		11.96	0.00	3,641,529,834.74	43,603	43,603.00
R2037	On 04/08/2022	Bond Future	10.10	Call	958.78000	0.95878	982.98000	0.98298	958.780		10.78	0.25	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,571.08000	2.57108	2,545.81000	2.54581	2,571.080		11.86	0.45	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	4,297.55000	4.29755	4,352.11000	4.35211	4,297.550		12.18	0.65	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,439.53000	1.43953	1,425.24000	1.42524	1,439.530		12.47	0.29	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	814.67000	0.81467	807.27000	0.80727	814.670		13.38	0.18	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.98684	84.58839		10.97425	84.66616		11.52	0.00	0.00	0	0.00
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 03/02/2022	Bond Future			10.53134	87.95073		10.52818	87.97357		12.78	0.00	5,120,755,352.79	58,223	25,517.00
R2040	On 03/02/2022	Bond Future	10.60	Call	957.94000	0.95794	1,007.47000	1.00747	957.940		12.43	0.62	0.00	0	2,000.00
R2040	On 05/05/2022	Bond Future			10.70107	89.04067		10.69825	89.06054		12.40	0.00	1,375,233,148.15	15,445	51,555.00
R2040	On 05/05/2022	Bond Future	9.82	Call	264.44000	0.26444	271.46000	0.27146	264.440		10.87	0.11	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,838.91000	1.83891	1,859.01000	1.85901	1,838.910		12.17	0.45	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	48.57000	0.04857	49.84000	0.04984	48.570		16.16	0.02	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.87446	85.71097		10.87361	85.71681		12.52	0.00	3,419,696,281.06	39,898	36,813.00
R2040	On 04/08/2022	Bond Future	9.70	Call	412.69000	0.41269	417.14000	0.41714	412.690		11.18	0.12	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,467.02000	2.46702	2,477.50000	2.47750	2,467.020		12.18	0.45	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	706.57000	0.70657	711.12000	0.71112	706.570		14.58	0.15	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.04402	86.81196		11.04251	86.82207		12.05	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 03/02/2022	Bond Future			10.58530	84.64716		10.57200	84.74535		13.42	0.00	1,767,601,995.12	20,882	29,406.00
R2044	On 05/05/2022	Bond Future			10.74670	85.69615		10.73333	85.79242		13.02	0.00	305,849,559.35	3,569	43,184.00
R2044	On 04/08/2022	Bond Future			10.91130	82.44738		10.89936	82.53116		13.15	0.00	1,427,411,489.94	17,313	17,043.00
R2044	On 03/11/2022	Bond Future			11.07184	83.50649		11.05887	83.59533		12.65	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 03/02/2022	Bond Future			10.52981	88.14401		10.52152	88.20736		13.16	0.00	1,686,018,623.28	19,128	155,273.00
R2048	On 03/02/2022	Bond Future	10.20	Call	47.26000	0.04726	64.43000	0.06443	47.260		12.09	0.07	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	128.73000	0.12873	161.04000	0.16104	128.730		12.17	0.15	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	299.46000	0.29946	350.14000	0.35014	299.460		12.38	0.28	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	2,803.48000	2.80348	2,876.13000	2.87613	2,803.480		13.60	0.93	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	3,486.84000	3.48684	3,555.99000	3.55599	3,486.840		13.90	0.97	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future			10.68313	84.79946		10.67495	84.86043		13.44	0.00	840,786,645.90	9,915	55,962.00
R2048	On 04/08/2022	Bond Future			10.83992	85.88252		10.83331	85.93054		12.89	0.00	800,768,616.48	9,324	6,016.00
R2048	On 03/11/2022	Bond Future			10.99405	82.58860		10.98662	82.64127		13.07	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

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 03/02/2022	Bond Future			10.25100	72.69813		10.23278	72.80354		12.33	0.00	832,466,286.63	11,451	5,461.00
R209	On 05/05/2022	Bond Future			10.41196	70.45673		10.39355	70.56081		12.52	0.00	528,284,561.54	7,498	18,481.00
R209	On 05/05/2022	Bond Future	9.75	Call	421.19000	0.42119		447.01000	0.44701	421.190	11.27	0.19	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,303.87000	2.30387		2,254.06000	2.25406	2,303.870	12.19	0.57	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	1,076.21000	1.07621		1,050.57000	1.05057	1,076.210	12.85	0.33	0.00	0	3,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	138.69000	0.13869		136.07000	0.13607	138.690	15.29	0.06	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.57156	71.38837		10.55455	71.48237		12.02	0.00	203,242,689.39	2,847	1,550.00
R209	On 03/11/2022	Bond Future			10.73715	69.16296		10.71891	69.26148		12.12	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 03/02/2022	Bond Future			213.76256	213.76256		213.75530	213.75530			0.00	0.00	0	1,126.00
R210	On 05/05/2022	Bond Future			213.59222	213.59222		213.57691	213.57691			0.00	0.00	0	1,038.00
R210	On 04/08/2022	Bond Future			216.46752	216.46752		216.41745	216.41745			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			216.37537	216.37537		216.33426	216.33426			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 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/02/2022	Bond Future			9.63897	87.40015		9.58076	87.71121		9.48	0.00	67,735,116.25	775	19,450.00
R213	On 03/02/2022	Bond Future	8.63	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.57	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	0.02000	0.00002		0.12000	0.00012	0.020	8.58	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	5.70000	0.00570		16.02000	0.01602	5.700	8.63	0.01	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	13.61000	0.01361		33.52000	0.03352	13.610	8.65	0.03	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	678.19000	0.67819		535.36000	0.53536	678.190	9.21	0.60	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	259.14000	0.25914		197.61000	0.19761	259.140	9.50	0.31	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	48.48000	0.04848		36.94000	0.03694	48.480	9.92	0.08	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	14.44000	0.01444		11.37000	0.01137	14.440	10.27	0.03	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	12.17000	0.01217		9.64000	0.00964	12.170	10.31	0.02	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	6.05000	0.00605		4.93000	0.00493	6.050	10.50	0.01	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	0.16000	0.00016		0.16000	0.00016	0.160	11.07	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	0.07000	0.00007		0.07000	0.00007	0.070	11.19	0.00	0.00	0	220.00
R213	On 05/05/2022	Bond Future			9.82520	84.93117		9.76509	85.24297		9.65	0.00	65,821,656.75	775	11,188.00
R213	On 04/08/2022	Bond Future			10.01785	86.01845		9.95776	86.32066		9.21	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.21214	83.60794		10.14859	83.91799		9.24	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	710.06000	0.71006		780.19000	0.78019	710.060	8.51	0.21	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,283.81000	3.28381		3,120.31000	3.12031	3,283.810	9.07	0.55	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,354.93000	2.35493		2,226.27000	2.22627	2,354.930	9.32	0.44	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
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 03/02/2022	Bond Future	10.52999	70.02639		10.52674	70.04594		13.29	0.00	671,062,895.37	9,583	11,864.00
R214	On 05/05/2022	Bond Future	10.68494	67.59712		10.68200	67.61440		13.54	0.00	557,270,657.28	8,244	16,689.00
R214	On 04/08/2022	Bond Future	10.84320	68.46044		10.84207	68.46693		13.00	0.00	91,531,608.28	1,337	1,337.00
R214	On 03/11/2022	Bond Future	10.99890	66.07451		10.99716	66.08428		13.17	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>77,998,122,763.25</b>	<b>728,025</b>	<b>375.000000000</b>
<b>Grand Total:</b>											<b>77,998,122,763.25</b>	<b>728,025</b>	<b>975.000000000</b>