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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2022

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	814.83700	814.83700	815.99800	815.99800				0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	824.89000	824.89000	826.07400	826.07400				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	835.66200	835.66200	836.86500	836.86500				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	846.50900	846.50900	847.72800	847.72800				0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	931.66200	931.66200	936.07400	936.07400				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	943.15700	943.15700	947.63300	947.63300				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	955.47400	955.47400	960.01200	960.01200				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	967.87500	967.87500	972.47200	972.47200				0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	828.17300	828.17300	833.38300	833.38300				0.00	82,817,300.00	10	89.00
ALBI	On 05/05/2022	Index Future	838.39100	838.39100	843.67400	843.67400				0.00	83,839,100.00	10	128.00
ALBI	On 04/08/2022	Index Future	849.34000	849.34000	854.69500	854.69500				0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	860.36400	860.36400	865.78800	865.78800				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	11.27593	78.90646		11.16823	79.47777			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.49904	76.12070		11.38666	76.70009			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.72421	77.14449		11.60697	77.73194			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.96090	74.37387		11.83863	74.96903			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	11.69928	77.84783		11.57626	78.60612			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.90724	74.56891		11.77884	75.33758			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.11174	75.57243		11.97790	76.35174			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.32646	72.30200		12.18685	73.09153			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	817.22700	817.22700		822.28000	822.28000			0.00	441,302,580.00	54	37.00
GOVI	On 05/05/2022	GOVI	827.31000	827.31000		832.43400	832.43400			0.00	372,289,500.00	45	986.00
GOVI	On 04/08/2022	GOVI	838.11400	838.11400		843.30800	843.30800			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	848.99200	848.99200		854.25400	854.25400			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.42436	155.42436		155.20372	155.20372			0.00	7,771,218.00	50	2,140.00
I2025	On 05/05/2022	Bond Future	157.38060	157.38060		157.15887	157.15887			0.00	7,869,030.00	50	5,071.00
I2025	On 04/08/2022	Bond Future	157.87933	157.87933		157.65610	157.65610			0.00	0.00	0	161.00
I2025	On 03/11/2022	Bond Future	159.94369	159.94369		159.71757	159.71757			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	114.01244	114.01244		113.77232	113.77232			0.00	22,802,488.00	200	2,352.00
I2029	On 05/05/2022	Bond Future	114.24148	114.24148		113.99966	113.99966			0.00	22,848,296.00	200	2,546.00
I2029	On 04/08/2022	Bond Future	115.77744	115.77744		115.53270	115.53270			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	116.06399	116.06399		115.81659	115.81659			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	111.12870	111.12870		111.00445	111.00445			0.00	18,891,879.00	170	2,947.00
I2033	On 05/05/2022	Bond Future	111.24368	111.24368		111.11912	111.11912			0.00	18,911,425.60	170	2,121.00
I2033	On 04/08/2022	Bond Future	112.73923	112.73923		112.61335	112.61335			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	112.90472	112.90472		112.77790	112.77790			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	126.11490	126.11490	125.28530	125.28530			0.00	133,681,794.00	1,060	3,705.00
I2038	On 05/05/2022		Bond Future	127.70215	127.70215	126.86350	126.86350			0.00	135,364,279.00	1,060	4,104.00
I2038	On 04/08/2022		Bond Future	127.59988	127.59988	126.75147	126.75147			0.00	0.00	0	2,669.00
I2038	On 03/11/2022		Bond Future	129.26837	129.26837	128.40890	128.40890			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	116.33604	116.33604	115.54060	115.54060			0.00	549,106,108.80	4,720	7,516.00
I2046	On 05/05/2022		Bond Future	115.90534	115.90534	115.10115	115.10115			0.00	0.00	0	14,004.00
I2046	On 04/08/2022		Bond Future	117.46381	117.46381	116.64915	116.64915			0.00	277,214,591.60	2,360	2,969.00
I2046	On 03/11/2022		Bond Future	117.07129	117.07129	116.24695	116.24695			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	118.42412	118.42412	117.29851	117.29851			0.00	0.00	0	5,079.00
I2050	On 05/05/2022		Bond Future	119.91478	119.91478	118.77621	118.77621			0.00	0.00	0	8,547.00
I2050	On 04/08/2022		Bond Future	119.50544	119.50544	118.35315	118.35315			0.00	0.00	0	1,194.00
I2050	On 03/11/2022		Bond Future	121.06794	121.06794	119.90070	119.90070			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	306.78300	306.78300	305.71000	305.71000			0.00	0.00	0	0.00
I GOV	On 05/05/2022		Index Future	310.64400	310.64400	309.56100	309.56100			0.00	0.00	0	498.00
I GOV	On 04/08/2022		Index Future	314.77600	314.77600	313.68000	313.68000			0.00	0.00	0	0.00
I GOV	On 03/11/2022		Index Future	318.93600	318.93600	317.82600	317.82600			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022		Jibar Tradeable Future	4.11500	95.88500	4.12500	95.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022		Jibar Tradeable Future	4.21500	95.78500	4.18500	95.81500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022		Jibar Tradeable Future	4.50000	95.50000	4.47000	95.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022		Jibar Tradeable Future	4.57000	95.43000	4.53000	95.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	4.88500	95.11500	4.81500	95.18500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022		Jibar Tradeable Future	4.94500	95.05500	4.88000	95.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022		Jibar Tradeable Future	5.32000	94.68000	5.23000	94.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022		Jibar Tradeable Future	5.89500	94.10500	5.82500	94.17500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023		Jibar Tradeable Future	6.29000	93.71000	6.24000	93.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future	6.48500	93.51500	6.42500	93.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	6.70500	93.29500	6.64500	93.35500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	6.85000	93.15000	6.83000	93.17000			0.00	0.00	0	0.00
R186	On 03/02/2022		Bond Future	7.78379	112.22264	7.74589	112.38399		5.22	0.00	1,523,422,338.00	13,575	15,818.00
R186	On 05/05/2022		Bond Future	7.97637	113.60716	7.93551	113.77174		5.16	0.00	1,542,217,197.00	13,575	73,813.00
R186	On 05/05/2022	6.73	Call	43.98000	0.04398	52.16000	0.05216	43.980	4.85	0.04	0.00	0	3,600.00
R186	On 05/05/2022	7.28	Call	244.67000	0.24467	276.75000	0.27675	244.670	4.85	0.16	0.00	0	435.00
R186	On 05/05/2022	7.48	Call	424.38000	0.42438	471.75000	0.47175	424.380	4.95	0.25	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	1,014.41000	1.01441	1,097.03000	1.09703	1,014.410	5.12	0.45	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,571.23000	1.57123	1,676.16000	1.67616	1,571.230	5.22	0.59	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,119.88000	2.11988	2,240.46000	2.24046	2,119.880	5.32	0.69	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	363.65000	0.36365	336.35000	0.33635	363.650	5.49	0.20	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	199.32000	0.19932	183.59000	0.18359	199.320	5.68	0.12	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	120.39000	0.12039	110.62000	0.11062	120.390	5.84	0.08	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.17099	109.81979	8.12703	109.98692		5.20	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	167.76000	0.16776	187.03000	0.18703	167.760	4.53	0.10	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,228.26000	1.22826	1,305.28000	1.30528	1,228.260	5.07	0.43	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	235.10000	0.23510	220.94000	0.22094	235.100	6.13	0.10	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.38632	111.23025	8.33904	111.39953		5.05	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			321.57925	321.57925	321.37871	321.37871			0.00	23,796,864.50	74	981.00
R197	On 05/05/2022	Bond Future			325.62672	325.62672	325.42722	325.42722			0.00	21,816,990.24	67	792.00
R197	On 04/08/2022	Bond Future			321.59981	321.59981	321.40271	321.40271			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.80501	325.80501	325.60541	325.60541			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			242.45347	242.45347	242.43849	242.43849			0.00	0.00	0	6,620.00
R202	On 05/05/2022	Bond Future			245.50490	245.50490	245.49261	245.49261			0.00	0.00	0	6,351.00
R202	On 04/08/2022	Bond Future			244.34130	244.34130	244.33156	244.33156			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			247.53620	247.53620	247.52645	247.52645			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			5.40372	105.81732	5.36524	105.85701		1.07	0.00	160,842,326.40	1,520	14,388.00
R2023	On 05/05/2022	Bond Future			5.54760	103.19782	5.49524	103.23929		0.92	0.00	156,860,686.40	1,520	14,889.00
R2023	On 04/08/2022	Bond Future			5.70093	104.53528	5.62283	104.57805		0.64	0.00	0.00	0	2,360.00
R2023	On 03/11/2022	Bond Future			5.96869	102.00676	5.82956	102.04954		0.41	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			9.41389	92.36352	9.34095	92.74700		8.72	0.00	981,362,400.00	10,625	47,746.00
R2030	On 03/02/2022	Bond Future	8.39	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.01	0.00	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	0.28000	0.00028	2.23000	0.00223	0.280	8.14	0.00	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	70.70000	0.07070	167.03000	0.16703	70.700	8.63	0.14	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	612.23000	0.61223	434.72000	0.43472	612.230	8.94	0.62	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,090.65000	1.09065	1,434.70000	1.43470	1,090.650	9.56	0.81	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	26.58000	0.02658	18.60000	0.01860	26.580	10.03	0.05	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	2,018.39000	2.01839	2,395.40000	2.39540	2,018.390	10.07	0.96	0.00	0	950.00

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R2030	On 03/02/2022	Bond Future	9.90	Put	8.01000	0.00801	5.91000	0.00591	8.010	10.27	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	12.02	0.00	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.61402	93.50301	9.53740	93.89230		8.57	0.00	993,469,481.25	10,625	69,318.00
R2030	On 05/05/2022	Bond Future	7.73	Call	8.87000	0.00887	12.52000	0.01252	8.870	8.12	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	37.18000	0.03718	49.96000	0.04996	37.180	7.98	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	103.43000	0.10343	133.72000	0.13372	103.430	7.86	0.06	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	299.41000	0.29941	368.09000	0.36809	299.410	8.08	0.15	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	372.58000	0.37258	453.17000	0.45317	372.580	8.14	0.18	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	700.13000	0.70013	825.27000	0.82527	700.130	8.33	0.29	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,403.96000	2.40396	2,177.80000	2.17780	2,403.960	8.47	0.62	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,698.12000	1.69812	1,520.06000	1.52006	1,698.120	8.64	0.50	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,577.54000	1.57754	1,408.82000	1.40882	1,577.540	8.68	0.47	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	997.42000	0.99742	879.72000	0.87972	997.420	8.97	0.34	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	670.27000	0.67027	586.35000	0.58635	670.270	9.27	0.25	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	160.18000	0.16018	137.55000	0.13755	160.180	10.29	0.07	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.82028	90.73147	9.73977	91.12614		8.52	0.00	0.00	0	24,189.00
R2030	On 04/08/2022	Bond Future	8.30	Call	180.93000	0.18093	216.51000	0.21651	180.930	8.00	0.08	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	744.49000	0.74449	850.63000	0.85063	744.490	8.09	0.25	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	654.72000	0.65472	589.64000	0.58964	654.720	9.71	0.18	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.02787	91.89681	9.94345	92.29657		8.23	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			9.85841	92.78293	9.78038	93.24376		9.76	0.00	704,686,353.35	7,595	41,034.00
R2032	On 03/02/2022	Bond Future	8.91	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.73	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	0.00000	0.00000	0.10000	0.00010	0.000	8.74	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	33.49000	0.03349	101.86000	0.10186	33.490	9.28	0.07	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	55.89000	0.05589	150.51000	0.15051	55.890	9.40	0.11	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	628.79000	0.62879	428.59000	0.42859	628.790	9.94	0.59	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Put	371.29000	0.37129	244.93000	0.24493	371.290	10.21	0.42	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Call	615.62000	0.61562	950.09000	0.95009	615.620	10.21	0.58	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.04	Call	1,200.22000	1.20022	1,611.38000	1.61138	1,200.220	10.63	0.80	0.00	0	100.00
R2032	On 03/02/2022	Bond Future	10.14	Put	62.85000	0.06285	40.87000	0.04087	62.850	10.95	0.10	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	8.43000	0.00843	5.87000	0.00587	8.430	11.46	0.02	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	2.69000	0.00269	1.98000	0.00198	2.690	11.61	0.01	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1.01000	0.00101	0.79000	0.00079	1.010	11.74	0.00	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	0.18000	0.00018	0.16000	0.00016	0.180	11.94	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	0.01000	0.00001	0.01000	0.00001	0.010	12.28	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	0.00000	0.00000	0.00000	0.00000	0.000	12.35	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	12.59	0.00	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.04733	89.77983	9.96579	90.24736		9.92	0.00	681,877,808.85	7,595	131,523.00
R2032	On 05/05/2022	Bond Future	9.58	Call	726.81000	0.72681	872.89000	0.87289	726.810	9.42	0.28	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,259.26000	2.25926	2,546.20000	2.54620	2,259.260	10.11	0.57	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,641.11000	2.64111	2,950.84000	2.95084	2,641.110	10.24	0.62	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	420.20000	0.42020		360.34000	0.36034	420.200	11.34	0.15	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	297.30000	0.29730		253.69000	0.25369	297.300	11.61	0.11	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.23585	90.96549		10.15071	91.43951		9.44	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	264.19000	0.26419		319.85000	0.31985	264.190	8.44	0.10	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,190.86000	1.19086		1,356.68000	1.35668	1,190.860	8.97	0.32	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	546.37000	0.54637		486.32000	0.48632	546.370	11.08	0.14	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.43417	87.98584		10.34531	88.46594		9.51	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	684.51000	0.68451		784.66000	0.78466	684.510	8.74	0.19	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,730.22000	3.73022		3,470.67000	3.47067	3,730.220	9.45	0.56	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,651.90000	2.65190		2,448.55000	2.44855	2,651.900	9.74	0.45	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			10.34800	93.51482		10.23982	94.22657		10.97	0.00	494,225,823.70	5,285	12,403.00
R2035	On 03/02/2022	Bond Future	9.70	Call	0.04000	0.00004		0.98000	0.00098	0.040	9.85	0.00	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	4.09000	0.00409		29.77000	0.02977	4.090	10.09	0.01	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	58.69000	0.05869		204.90000	0.20490	58.690	10.51	0.10	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	244.63000	0.24463		570.06000	0.57006	244.630	10.94	0.30	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	288.41000	0.28841		641.59000	0.64159	288.410	11.00	0.33	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	566.09000	0.56609		313.42000	0.31342	566.090	11.28	0.51	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	547.51000	0.54751		1,018.79000	1.01879	547.510	11.31	0.51	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	87.76000	0.08776		43.58000	0.04358	87.760	12.23	0.12	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	63.45000	0.06345		31.42000	0.03142	63.450	12.38	0.09	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1.31000	0.00131		0.70000	0.00070	1.310	13.28	0.00	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1.03000	0.00103		0.56000	0.00056	1.030	13.32	0.00	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	0.49000	0.00049		0.28000	0.00028	0.490	13.43	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	0.05000	0.00005		0.03000	0.00003	0.050	13.75	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	0.03000	0.00003		0.02000	0.00002	0.030	13.83	0.00	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	0.01000	0.00001		0.01000	0.00001	0.010	13.93	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	14.48	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	14.72	0.00	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.53368	90.16758		10.42101	90.88917		11.21	0.00	476,535,660.30	5,285	70,742.00
R2035	On 05/05/2022	Bond Future	10.72	Call	2,752.86000	2.75286		3,214.08000	3.21408	2,752.860	11.47	0.60	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	1,355.31000	1.35531		1,124.98000	1.12498	1,355.310	11.63	0.36	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	63.31000	0.06331		49.38000	0.04938	63.310	14.43	0.02	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.72459	91.31789		10.60716	92.04942		10.66	0.00	0.00	0	48,495.00
R2035	On 04/08/2022	Bond Future	9.53	Call	349.99000	0.34999		449.30000	0.44930	349.990	9.46	0.12	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	664.95000	0.66495		826.39000	0.82639	664.950	9.57	0.20	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,186.07000	2.18607		2,534.21000	2.53421	2,186.070	10.46	0.44	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,038.99000	3.03899		2,684.92000	2.68492	3,038.990	10.56	0.52	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,789.27000	1.78927		1,553.14000	1.55314	1,789.270	11.06	0.35	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	588.97000	0.58897		501.49000	0.50149	588.970	12.68	0.13	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.91410	88.03149		10.79195	88.77234		10.80	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			10.52741	85.06722		10.41415	85.82075		12.16	0.00	1,356,396,822.90	15,945	59,577.00
R2037	On 05/05/2022	Bond Future			10.70768	86.11668		10.58988	86.88050		11.87	0.00	553,816,369.08	6,431	82,875.00
R2037	On 04/08/2022	Bond Future			10.89180	82.99728		10.76920	83.77141		11.89	0.00	482,380,191.36	5,812	49,415.00
R2037	On 04/08/2022	Bond Future	10.10	Call	869.81000	0.86981	1,071.48000	1.07148	869.810		11.07	0.23	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,835.13000	2.83513	2,487.73000	2.48773	2,835.130		12.05	0.48	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	4,009.24000	4.00924	4,513.53000	4.51353	4,009.240		12.46	0.62	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,649.79000	1.64979	1,424.87000	1.42487	1,649.790		12.82	0.32	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	957.80000	0.95780	818.87000	0.81887	957.800		13.77	0.20	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.07230	84.06329		10.94497	84.84746		11.47	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			10.62197	87.29969		10.49360	88.22408		12.75	0.00	712,365,470.40	8,160	23,984.00
R2040	On 03/02/2022	Bond Future	10.60	Call	512.84000	0.51284	1,094.16000	1.09416	512.840		13.16	0.46	0.00	0	2,000.00
R2040	On 05/05/2022	Bond Future			10.79588	88.37672		10.66243	89.31357		12.44	0.00	251,696,898.56	2,848	54,729.00
R2040	On 05/05/2022	Bond Future	9.82	Call	185.05000	0.18505	283.46000	0.28346	185.050		10.84	0.08	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,529.89000	1.52989	1,947.03000	1.94703	1,529.890		12.20	0.40	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	55.13000	0.05513	40.55000	0.04055	55.130		16.13	0.02	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.97329	85.03679		10.83445	85.98629		12.47	0.00	230,874,884.85	2,715	39,528.00
R2040	On 04/08/2022	Bond Future	9.70	Call	311.23000	0.31123	422.99000	0.42299	311.230		11.05	0.10	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,204.48000	2.20448	2,634.83000	2.63483	2,204.480		12.41	0.42	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	857.99000	0.85799	716.54000	0.71654	857.990		15.01	0.17	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.14663	86.12904		11.00251	87.09070		12.03	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			10.68141	83.94321		10.55294	84.88639		13.42	0.00	1,063,140,754.65	12,665	25,284.00
R2044	On 05/05/2022	Bond Future			10.84713	84.97885		10.71364	85.93453		13.09	0.00	287,653,407.25	3,385	49,093.00
R2044	On 04/08/2022	Bond Future			11.01592	81.71925		10.87708	82.68788		13.13	0.00	379,177,320.00	4,640	21,683.00
R2044	On 03/11/2022	Bond Future			11.18043	82.76889		11.03636	83.74992		12.67	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			10.61604	87.48991		10.49752	88.39123		13.20	0.00	3,139,662,910.26	35,886	125,180.00
R2048	On 03/02/2022	Bond Future	10.20	Call	4.92000	0.00492	40.80000	0.04080	4.920		12.26	0.01	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	24.88000	0.02488	129.01000	0.12901	24.880		12.50	0.04	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	92.54000	0.09254	323.45000	0.32345	92.540		12.85	0.13	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	2,176.74000	2.17674	3,031.43000	3.03143	2,176.740		15.07	0.90	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,845.12000	2.84512	3,725.90000	3.72590	2,845.120		15.58	0.95	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future			10.77331	84.13241		10.65014	85.04583		13.54	0.00	3,023,382,285.76	35,936	159,613.00
R2048	On 04/08/2022	Bond Future			10.93389	85.20511		10.80580	86.13091		12.91	0.00	0.00	0	6,016.00
R2048	On 03/11/2022	Bond Future			11.09161	81.90242		10.95865	82.84010		13.11	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			10.32164	72.29153		10.21328	72.91660		12.27	0.00	10,843,729.50	150	5,461.00
R209	On 05/05/2022	Bond Future			10.48586	70.04113		10.37344	70.67475		12.52	0.00	10,506,169.50	150	18,875.00
R209	On 05/05/2022	Bond Future	9.75	Call	330.02000	0.33002		449.15000	0.44915	330.020	11.24	0.16	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,521.59000	2.52159		2,164.11000	2.16411	2,521.590	12.19	0.61	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	1,194.19000	1.19419		988.65000	0.98865	1,194.190	12.85	0.36	0.00	0	3,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	152.57000	0.15257		120.41000	0.12041	152.570	15.27	0.06	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.64838	70.96605		10.53181	71.60833		11.95	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.81679	68.73514		10.69598	69.38560		12.06	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			214.06247	214.06247		213.55620	213.55620			0.00	12,843,748.20	60	1,186.00
R210	On 05/05/2022	Bond Future			213.88416	213.88416		213.37389	213.37389			0.00	12,833,049.60	60	1,039.00
R210	On 04/08/2022	Bond Future			216.75995	216.75995		216.24345	216.24345			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			216.67072	216.67072		216.14887	216.14887			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			9.68323	87.16461		9.60015	87.60743		9.39	0.00	857,699,762.40	9,840	17,934.00
R213	On 03/02/2022	Bond Future	8.63	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.46	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.48	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	0.38000	0.00038		3.38000	0.00338	0.380	8.51	0.00	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	1.42000	0.00142		9.49000	0.00949	1.420	8.52	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	736.17000	0.73617		491.68000	0.49168	736.170	9.00	0.71	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	246.62000	0.24662		149.89000	0.14989	246.620	9.42	0.35	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	33.26000	0.03326		19.76000	0.01976	33.260	10.06	0.07	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	7.50000	0.00750		4.70000	0.00470	7.500	10.52	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	6.08000	0.00608		3.85000	0.00385	6.080	10.58	0.01	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	2.57000	0.00257		1.71000	0.00171	2.570	10.82	0.01	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	0.02000	0.00002		0.02000	0.00002	0.020	11.44	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	0.01000	0.00001		0.01000	0.00001	0.010	11.57	0.00	0.00	0	220.00
R213	On 05/05/2022	Bond Future			9.87230	84.68790		9.78545	85.13720		9.62	0.00	833,328,936.00	9,840	20,963.00
R213	On 04/08/2022	Bond Future			10.06736	85.77051		9.97653	86.22611		9.13	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.26386	83.35670		10.16903	83.81811		9.20	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	640.32000	0.64032		737.97000	0.73797	640.320	8.46	0.19	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,398.91000	3.39891		3,148.08000	3.14808	3,398.910	9.03	0.57	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,441.11000	2.44111		2,242.80000	2.24280	2,441.110	9.28	0.45	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	10.62615	69.45196		10.50266	70.19106		13.26	0.00	18,057,509.60	260	11,604.00
R214	On 05/05/2022	Bond Future	10.78520	67.01177		10.65716	67.76074		13.58	0.00	17,423,060.20	260	16,773.00
R214	On 04/08/2022	Bond Future	10.94741	67.86610		10.81456	68.62526		12.96	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	11.10684	65.47250		10.96925	66.24141		13.16	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>23,189,906,800.06</b>	<b>242,543</b>	<b>340.000000000</b>
<b>Grand Total:</b>											<b>23,189,906,800.06</b>	<b>242,543</b>	<b>340.000000000</b>