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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 03/02/2022	Index Future		802.30100	802.30100		802.82900	802.82900			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		811.86500	811.86500		812.40200	812.40200			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		821.76600	821.76600		822.31200	822.31200			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		832.16200	832.16200		832.71600	832.71600			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		904.74400	904.74400		904.66000	904.66000			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		915.52900	915.52900		915.44800	915.44800			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		926.69500	926.69500		926.61500	926.61500			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		938.41800	938.41800		938.33800	938.33800			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		808.25100	808.25100		807.57700	807.57700			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		817.88600	817.88600		817.20700	817.20700			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		827.86100	827.86100		827.17500	827.17500			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
ALBI	On 03/11/2022	Index Future	838.33400	838.33400		837.64100	837.64100			0.00	0.00	0	0.00
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	11.70343	76.69615		11.72216	76.60137			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.95097	73.85172		11.97032	73.75671			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.20932	74.73223		12.22946	74.63633			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.47190	71.95674		12.49285	71.86000			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	12.06462	75.66805		12.11344	75.38471			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.29409	72.33027		12.34493	72.04443			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.52683	73.19155		12.57988	72.90241			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.76413	69.91688		12.81952	69.62443			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	797.68300	797.68300		797.06900	797.06900			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	807.19200	807.19200		806.57400	806.57400			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	817.03600	817.03600		816.41200	816.41200			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	827.37200	827.37200		826.74200	826.74200			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.06725	154.06725		154.14553	154.14553			0.00	0.00	0	5,416.00
I2025	On 05/05/2022	Bond Future	155.94196	155.94196		156.02303	156.02303			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.29142	156.29142		156.37436	156.37436			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.28521	158.28521		158.36997	158.36997			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	112.37689	112.37689		112.35777	112.35777			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	112.54676	112.54676		112.52872	112.52872			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	113.96137	113.96137		113.94362	113.94362			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	114.19258	114.19258		114.17530	114.17530			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	108.14796	108.14796		108.33667	108.33667			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	108.18465	108.18465		108.37690	108.37690			0.00	0.00	0	2,121.00

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 04/08/2022	Bond Future	109.54437	109.54437		109.73950	109.73950			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	109.63880	109.63880		109.83710	109.83710			0.00	0.00	0	0.00
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	120.37347	120.37347		120.89486	120.89486			0.00	0.00	0	6,294.00
I2038	On 05/05/2022	Bond Future	121.83835	121.83835		122.36743	122.36743			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	121.55804	121.55804		122.09447	122.09447			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	123.10892	123.10892		123.65277	123.65277			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	109.38029	109.38029		109.90495	109.90495			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	108.82966	108.82966		109.36195	109.36195			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	110.19764	110.19764		110.73711	110.73711			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	109.68266	109.68266		110.22991	110.22991			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	111.51292	111.51292		111.07474	111.07474			0.00	5,687,158.92	51	8,554.00
I2050	On 05/05/2022	Bond Future	112.86997	112.86997		112.42757	112.42757			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	112.27634	112.27634		111.82916	111.82916			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.70898	113.70898		113.25640	113.25640			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	298.43400	298.43400		298.64600	298.64600			0.00	0.00	0	483.00
I GOV	On 05/05/2022	Index Future	302.06500	302.06500		302.28000	302.28000			0.00	0.00	0	16.00
I GOV	On 04/08/2022	Index Future	305.82100	305.82100		306.04000	306.04000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	309.76100	309.76100		309.98300	309.98300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.88500	96.11500		3.89500	96.10500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.94500	96.05500		3.94500	96.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.23000	95.77000		4.16000	95.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.28500	95.71500		4.21500	95.78500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.64000	95.36000		4.54000	95.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.70000	95.30000		4.60000	95.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.00000	95.00000		4.89000	95.11000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.41500	94.58500		5.28500	94.71500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.97000	94.03000		5.86000	94.14000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.26000	93.74000		6.15000	93.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.60500	93.39500		6.48500	93.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.79500	93.20500		6.74500	93.25500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.20116	110.46508		8.18798	110.52004		5.66	0.00	0.00	0	58,489.00
R186	On 05/05/2022	Bond Future	8.43463	111.78221		8.42017	111.83921		5.64	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	65.16000	0.06516	68.73000	0.06873	65.160	5.33	0.04	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	206.03000	0.20603		215.02000	0.21502	206.030	5.15	0.11	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	302.02000	0.30202		314.04000	0.31404	302.020	5.09	0.16	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	702.20000	0.70220		723.36000	0.72336	702.200	5.34	0.29	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,085.69000	1.08569		1,113.18000	1.11318	1,085.690	5.49	0.39	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,462.30000	1.46230		1,494.72000	1.49472	1,462.300	5.58	0.47	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,275.96000	1.27596		1,257.63000	1.25763	1,275.960	5.69	0.42	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	876.77000	0.87677		863.87000	0.86387	876.770	5.84	0.31	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	646.32000	0.64632		636.85000	0.63685	646.320	5.99	0.25	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.68870	107.82543		8.67301	107.88377		5.66	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	134.56000	0.13456		139.98000	0.13998	134.560	4.91	0.07	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	780.80000	0.78080		800.54000	0.80054	780.800	5.14	0.28	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	748.80000	0.74880		739.06000	0.73906	748.800	6.29	0.23	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.95269	109.22817		8.93564	109.28775		5.59	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			321.94408	321.94408		321.94367	321.94367			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			325.86080	325.86080		325.86421	325.86421			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.59908	321.59908		321.60485	321.60485			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.70255	325.70255		325.70990	325.70990			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			237.65505	237.65505		237.60794	237.60794			0.00	0.00	0	8,065.00
R202	On 05/05/2022	Bond Future			240.54633	240.54633		240.50137	240.50137			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			239.13050	239.13050		239.08647	239.08647			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			242.18121	242.18121		242.13776	242.13776			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			5.03431	106.19936		5.09769	106.13366		1.30	0.00	0.00	0	16,327.00
R2023	On 05/05/2022	Bond Future			5.09773	103.55506		5.17965	103.48986		1.08	0.00	6,006,193.48	58	835.00
R2023	On 04/08/2022	Bond Future			5.16058	104.80287		5.27968	104.73671		0.77	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.23071	102.23410		5.44403	102.16828		0.81	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			9.91152	89.80077		9.91397	89.78838		9.08	0.00	560,446,605.57	6,241	83,835.00
R2030	On 03/02/2022	Bond Future	8.39	Call	7.41000	0.00741		7.82000	0.00782	7.410	8.41	0.01	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	52.88000	0.05288		54.55000	0.05455	52.880	8.27	0.04	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	200.57000	0.20057		204.15000	0.20415	200.570	8.38	0.13	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,229.86000	3.22986		3,246.66000	3.24666	3,229.860	8.51	0.81	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	675.01000	0.67501		680.18000	0.68018	675.010	8.73	0.32	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	1,702.55000	1.70255	1,719.87000	1.71987	1,702.550	8.91	0.57	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.80	Call	1,079.27000	1.07927	1,084.12000	1.08412	1,079.270	8.93	0.44	0.00	0	950.00	
R2030	On 03/02/2022	Bond Future	9.90	Put	1,380.44000	1.38044	1,397.15000	1.39715	1,380.440	9.00	0.50	0.00	0	8,000.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	190.75000	0.19075	197.40000	0.19740	190.750	10.10	0.10	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			10.14299	90.87216	10.14533	90.86074		8.85	0.00	0.00	0	14,757.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	13.79000	0.01379	14.07000	0.01407	13.790	8.40	0.01	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	44.79000	0.04479	45.43000	0.04543	44.790	8.40	0.02	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	100.21000	0.10021	101.28000	0.10128	100.210	8.34	0.05	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	209.01000	0.20901	210.57000	0.21057	209.010	8.25	0.09	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	245.96000	0.24596	247.63000	0.24763	245.960	8.23	0.11	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,577.34000	4.57734	4,590.89000	4.59089	4,577.340	8.21	0.78	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,565.68000	2.56568	2,578.61000	2.57861	2,565.680	8.66	0.56	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,944.28000	1.94428	1,956.32000	1.95632	1,944.280	8.82	0.47	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	716.55000	0.71655	724.36000	0.72436	716.550	9.64	0.21	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.39273	87.93881	10.39509	87.92771		8.79	0.00	0.00	0	0.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	118.58000	0.11858	119.26000	0.11926	118.580	8.21	0.05	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	433.83000	0.43383	434.95000	0.43495	433.830	8.16	0.15	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,506.23000	1.50623	1,514.79000	1.51479	1,506.230	9.13	0.33	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.63415	89.09093	10.63653	89.08014		8.57	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			10.37461	89.81226	10.38705	89.74230		9.91	0.00	564,470,054.10	6,285	113,417.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	6.28000	0.00628	6.30000	0.00630	6.280	8.81	0.01	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	18.91000	0.01891	18.81000	0.01881	18.910	8.70	0.02	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	125.50000	0.12550	123.51000	0.12351	125.500	8.65	0.09	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	149.46000	0.14946	147.03000	0.14703	149.460	8.70	0.10	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,570.19000	3.57019	3,634.70000	3.63470	3,570.190	8.96	0.82	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	426.17000	0.42617	418.68000	0.41868	426.170	9.08	0.22	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,152.51000	3.15251	3,214.98000	3.21498	3,152.510	9.08	0.78	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,191.43000	2.19143	2,246.60000	2.24660	2,191.430	9.44	0.64	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,532.11000	1.53211	1,579.19000	1.57919	1,532.110	9.74	0.51	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,272.79000	1.27279	1,315.69000	1.31569	1,272.790	9.85	0.45	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,090.64000	1.09064	1,130.14000	1.13014	1,090.640	9.94	0.40	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	838.67000	0.83867	872.68000	0.87268	838.670	10.09	0.33	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	507.14000	0.50714	531.94000	0.53194	507.140	10.43	0.22	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	455.79000	0.45579	478.88000	0.47888	455.790	10.51	0.20	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	309.62000	0.30962	327.29000	0.32729	309.620	10.82	0.15	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.59243	86.73673	10.60522	86.66701		10.05	0.00	1,908,208.06	22	20,406.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	341.38000	0.34138	335.36000	0.33536	341.380	8.84	0.14	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,195.93000	1.19593	1,178.21000	1.17821	1,195.930	9.41	0.35	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,441.93000	1.44193	1,421.46000	1.42146	1,441.930	9.56	0.39	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,396.63000	1.39663	1,427.84000	1.42784	1,396.630	10.27	0.35	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,094.81000	1.09481	1,121.34000	1.12134	1,094.810	10.54	0.28	0.00	0	780.00	

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 04/08/2022	Bond Future			10.81927	87.75600		10.83256	87.68579		9.51	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	141.83000	0.14183		139.34000	0.13934	141.830	8.52	0.06	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	577.15000	0.57715		567.94000	0.56794	577.150	8.55	0.18	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,276.71000	1.27671		1,300.95000	1.30095	1,276.710	10.11	0.27	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			11.04856	84.76011		11.06236	84.68949		9.77	0.00	0.00	0	0.00
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			10.78695	90.70775		10.79411	90.66301		11.00	0.00	115,289,550.25	1,271	105,296.00
R2035	On 03/02/2022	Bond Future	9.70	Call	44.66000	0.04466		45.28000	0.04528	44.660	9.70	0.03	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	107.12000	0.10712		107.80000	0.10780	107.120	9.58	0.07	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	219.28000	0.21928		219.60000	0.21960	219.280	9.68	0.12	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	370.04000	0.37004		369.58000	0.36958	370.040	9.88	0.18	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	396.47000	0.39647		395.85000	0.39585	396.470	9.90	0.19	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	3,374.98000	3.37498		3,418.30000	3.41830	3,374.980	10.02	0.76	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	531.99000	0.53199		530.45000	0.53045	531.990	10.03	0.24	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	2,211.26000	2.21126		2,250.15000	2.25015	2,211.260	10.44	0.60	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	2,067.86000	2.06786		2,105.89000	2.10589	2,067.860	10.51	0.58	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1,015.30000	1.01530		1,043.21000	1.04321	1,015.300	11.04	0.35	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	974.80000	0.97480		1,002.13000	1.00213	974.800	11.06	0.34	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	861.11000	0.86111		886.71000	0.88671	861.110	11.14	0.31	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	599.68000	0.59968		620.51000	0.62051	599.680	11.38	0.23	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	539.73000	0.53973		559.28000	0.55928	539.730	11.47	0.21	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	475.16000	0.47516		493.22000	0.49322	475.160	11.58	0.19	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	229.35000	0.22935		240.47000	0.24047	229.350	12.24	0.10	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	166.03000	0.16603		174.87000	0.17487	166.030	12.55	0.08	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.99290	87.31116		11.00018	87.26695		11.21	0.00	0.00	0	8,926.00
R2035	On 05/05/2022	Bond Future	10.72	Call	1,748.25000	1.74825		1,738.02000	1.73802	1,748.250	10.91	0.41	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	3,081.98000	3.08198		3,114.45000	3.11445	3,081.980	11.02	0.55	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	387.42000	0.38742		396.36000	0.39636	387.420	13.85	0.10	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			11.20937	88.33546		11.21688	88.29117		10.57	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	221.16000	0.22116		219.83000	0.21983	221.160	9.47	0.07	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	401.98000	0.40198		399.40000	0.39940	401.980	9.48	0.12	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,292.78000	1.29278		1,284.61000	1.28461	1,292.780	9.83	0.30	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	4,982.59000	4.98259		5,017.45000	5.01745	4,982.590	9.96	0.67	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,275.31000	3.27531		3,303.98000	3.30398	3,275.310	10.46	0.51	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	1,254.89000	1.25489		1,270.88000	1.27088	1,254.890	11.74	0.24	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.42702	85.01648		11.43477	84.97209		10.91	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
R2037	On 03/02/2022	Bond Future			10.92773	82.48108		10.94993	82.34110		12.13	0.00	0.00	0	118,596.00
R2037	On 05/05/2022	Bond Future			11.12923	83.46526		11.15215	83.32468		11.79	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.34282	80.19066		11.36664	80.04877		11.73	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	506.71000	0.50671		489.34000	0.48934	506.710	10.54	0.15	0.00	0	50.00

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 04/08/2022	Bond Future	10.90	Put	4,503.58000	4.50358	4,598.42000	4.59842	4,503.580	11.07	0.63	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,634.79000	2.63479	2,573.76000	2.57376	2,634.790	11.44	0.48	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,826.08000	2.82608	2,897.64000	2.89764	2,826.080	11.65	0.46	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	1,701.50000	1.70150	1,751.84000	1.75184	1,701.500	12.26	0.31	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.54511	81.24556	11.56982	81.10227		11.51	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			10.95648	84.96104	11.00413	84.63595		12.63	0.00	0.00	0	88,015.00
R2040	On 05/05/2022	Bond Future			11.14866	85.97489	11.19806	85.64698		12.27	0.00	6,018,242.30	70	8,568.00
R2040	On 05/05/2022	Bond Future	9.82	Call	196.24000	0.19624	175.86000	0.17586	196.240	10.97	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,066.12000	1.06612	983.38000	0.98338	1,066.120	11.32	0.28	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	313.75000	0.31375	344.05000	0.34405	313.750	15.60	0.08	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.35199	82.47948	11.40341	82.14795		12.21	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	245.17000	0.24517	223.16000	0.22316	245.170	11.06	0.08	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,406.08000	1.40608	1,313.27000	1.31327	1,406.080	11.27	0.30	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,403.99000	1.40399	1,494.10000	1.49410	1,403.990	13.28	0.25	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.54395	83.56455	11.59735	83.22930		11.98	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			10.99506	81.71232	11.02182	81.52657		13.17	0.00	0.00	0	56,551.00
R2044	On 05/05/2022	Bond Future			11.17790	82.68737	11.20557	82.50048		12.80	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.37101	79.27844	11.39978	79.08968		12.74	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.55292	80.32151	11.58277	80.13077		12.50	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			10.92217	85.23754	10.95909	84.97306		12.85	0.00	1,449,038.18	17	191,078.00
R2048	On 03/02/2022	Bond Future	10.20	Call	209.62000	0.20962	188.50000	0.18850	209.620	11.74	0.11	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	309.87000	0.30987	280.26000	0.28026	309.870	11.85	0.15	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	442.29000	0.44229	402.26000	0.40226	442.290	11.96	0.19	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,733.19000	1.73319	1,618.94000	1.61894	1,733.190	12.71	0.50	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	2,114.90000	2.11490	1,984.21000	1.98421	2,114.900	12.85	0.56	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future			11.09332	81.83882	11.13156	81.57220		13.17	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.27178	82.79870	11.31154	82.52919		12.42	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.44944	79.47043	11.49075	79.19798		12.86	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
R209	On 03/02/2022	Bond Future			10.70636	70.13418	10.72282	70.04398		12.26	0.00	8,135,564.88	116	19,931.00
R209	On 05/05/2022	Bond Future			10.88993	67.82923	10.90686	67.73874		12.48	0.00	0.00	0	5,396.00
R209	On 05/05/2022	Bond Future	9.75	Call	244.42000	0.24442	237.69000	0.23769	244.420	11.03	0.11	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,557.39000	2.55739	2,613.39000	2.61339	2,557.390	12.18	0.54	0.00	0	12,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	574.83000	0.57483	595.03000	0.59503	574.830	14.22	0.17	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			11.07876	68.62535	11.09627	68.53406		11.80	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 03/11/2022	Bond Future	11.26719	66.38474		11.28528	66.29273		12.15	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	211.74727	211.74727		211.72035	211.72035			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future	211.47136	211.47136		211.44676	211.44676			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future	214.12941	214.12941		214.10543	214.10543			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future	213.94918	213.94918		213.92623	213.92623			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	10.17662	84.59554		10.17884	84.58422		9.71	0.00	0.00	0	20,884.00
R213	On 03/02/2022	Bond Future	8.63	Call	5.10000	0.00510	5.41000	0.00541	5.100	8.78	0.01	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	11.54000	0.01154	12.12000	0.01212	11.540	8.72	0.01	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	52.20000	0.05220	53.88000	0.05388	52.200	8.60	0.04	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	68.62000	0.06862	70.61000	0.07061	68.620	8.57	0.05	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,405.21000	3.40521	3,420.86000	3.42086	3,405.210	8.94	0.83	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,664.39000	2.66439	2,680.95000	2.68095	2,664.390	9.14	0.74	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,847.77000	1.84777	1,864.64000	1.86464	1,847.770	9.47	0.60	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,428.73000	1.42873	1,445.06000	1.44506	1,428.730	9.61	0.51	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,378.48000	1.37848	1,394.69000	1.39469	1,378.480	9.63	0.50	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,190.49000	1.19049	1,206.17000	1.20617	1,190.490	9.71	0.45	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	594.99000	0.59499	607.20000	0.60720	594.990	10.10	0.27	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	514.91000	0.51491	526.33000	0.52633	514.910	10.21	0.24	0	220.00
R213	On 05/05/2022	Bond Future	10.39016	82.07213		10.39227	82.06169		9.81	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future	10.61629	83.03742		10.61841	83.02726		9.30	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.84661	80.59245		10.84874	80.58257		9.50	0.00	0.00	0	0.00
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	10.96367	67.49529		11.01088	67.22880		13.08	0.00	9,584,331.18	142	19,787.00
R214	On 05/05/2022	Bond Future	11.13701	65.02027		11.18581	64.75150		13.37	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future	11.31746	65.78274		11.36809	65.51092		12.64	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.49719	63.36655		11.54967	63.09168		13.08	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



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	0.00
<b>Total for Derivatives :</b>											<b>1,278,994,946.92</b>	<b>14,273</b>	<b>1 168 193,00</b>
<b>Grand Total:</b>											<b>1,278,994,946.92</b>	<b>14,273</b>	<b>1 168 193,00</b>