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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2021

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	51.0
AL37	On 03/02/2022	Index Future		809.62600	809.62600		808.64500	808.64500			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		819.21200	819.21200		818.22700	818.22700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		829.14200	829.14200		828.14900	828.14900			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future		839.59500	839.59500		838.59300	838.59300			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		921.65400	921.65400		921.43500	921.43500			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		932.56600	932.56600		932.35400	932.35400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		943.87100	943.87100		943.66000	943.66000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future		955.77000	955.77000		955.56000	955.56000			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		816.57200	816.57200		817.09900	817.09900			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future		826.24000	826.24000		826.78100	826.78100			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future		836.25600	836.25600		836.80700	836.80700			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI		On 03/11/2022	Index Future		846.79800	846.79800	847.36000	847.36000			0.00	0.00	0	0.0
ES23		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES23A		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26A		On 02/04/2026	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33		On 03/02/2022	Bond Future		11.53893	77.53595	11.53413	77.56065			0.00	0.00	0	263.0
ES33		On 05/05/2022	Bond Future		11.78060	74.69577	11.77549	74.72129			0.00	0.00	0	87.0
ES33		On 04/08/2022	Bond Future		12.03257	75.58149	12.02719	75.60756			0.00	0.00	0	0.0
ES33		On 03/11/2022	Bond Future		12.28804	72.81358	12.28238	72.84019			0.00	0.00	0	0.0
ES33		On 15/09/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A		On 15/09/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42		On 03/02/2022	Bond Future		11.99566	76.07142	11.95958	76.28394			0.00	0.00	0	3,579.0
ES42		On 05/05/2022	Bond Future		12.22309	72.73265	12.18532	72.94824			0.00	0.00	0	1,190.0
ES42		On 04/08/2022	Bond Future		12.45367	73.59356	12.41420	73.81203			0.00	0.00	0	0.0
ES42		On 03/11/2022	Bond Future		12.68824	70.32092	12.64695	70.54240			0.00	0.00	0	0.0
ES42		On 25/04/2042	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI		On 03/02/2022	GOVI		806.02200	806.02200	806.53300	806.53300			0.00	0.00	0	983.0
GOVI		On 05/05/2022	GOVI		815.56500	815.56500	816.09000	816.09000			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		825.45100	825.45100	825.98600	825.98600			0.00	0.00	0	0.0
GOVI		On 03/11/2022	GOVI		835.85800	835.85800	836.40300	836.40300			0.00	0.00	0	0.0
I2025		On 03/02/2022	Bond Future		154.73167	154.73167	154.69933	154.69933			0.00	30,017,943.98	194	5,416.0
I2025		On 05/05/2022	Bond Future		156.60242	156.60242	156.57072	156.57072			0.00	9,865,952.46	63	164.0
I2025		On 04/08/2022	Bond Future		156.94724	156.94724	156.91534	156.91534			0.00	0.00	0	0.0
I2025		On 03/11/2022	Bond Future		158.94288	158.94288	158.91108	158.91108			0.00	0.00	0	0.0
I2025		On 31/01/2025	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029		On 03/02/2022	Bond Future		113.20088	113.20088	113.56663	113.56663			0.00	179,310,193.92	1,584	3,872.0
I2029		On 05/05/2022	Bond Future		113.37203	113.37203	113.74290	113.74290			0.00	0.00	0	186.0
I2029		On 04/08/2022	Bond Future		114.78870	114.78870	115.16454	115.16454			0.00	0.00	0	0.0
I2029		On 03/11/2022	Bond Future		115.02462	115.02462	115.40540	115.40540			0.00	0.00	0	0.0
I2033		On 14/08/2015	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2033		On 03/02/2022	Bond Future		110.30683	110.30683	111.10257	111.10257			0.00	0.00	0	7,393.0
I2033		On 05/05/2022	Bond Future		110.36121	110.36121	111.16738	111.16738			0.00	0.00	0	2,121.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
I2033		On 04/08/2022	Bond Future		111.74028	111.74028	112.55677	112.55677			0.00	0.00	0	0.0	
I2033		On 03/11/2022	Bond Future		111.85681	111.85681	112.68384	112.68384			0.00	0.00	0	0.0	
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2038		On 03/02/2022	Bond Future		125.90232	125.90232	125.88678	125.88678			0.00	0.00	0	6,294.0	
I2038		On 05/05/2022	Bond Future		127.42453	127.42453	127.40966	127.40966			0.00	0.00	0	677.0	
I2038		On 04/08/2022	Bond Future		127.20341	127.20341	127.18845	127.18845			0.00	0.00	0	0.0	
I2038		On 03/11/2022	Bond Future		128.82095	128.82095	128.80631	128.80631			0.00	0.00	0	0.0	
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2046		On 03/02/2022	Bond Future		114.62589	114.62589	115.48412	115.48412			0.00	0.00	0	15,506.0	
I2046		On 05/05/2022	Bond Future		114.13013	114.13013	114.99968	114.99968			0.00	0.00	0	171.0	
I2046		On 04/08/2022	Bond Future		115.55637	115.55637	116.43715	116.43715			0.00	0.00	0	0.0	
I2046		On 03/11/2022	Bond Future		115.10328	115.10328	115.99511	115.99511			0.00	0.00	0	0.0	
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2050		On 03/02/2022	Bond Future		116.73574	116.73574	117.38422	117.38422			0.00	0.00	0	9,280.0	
I2050		On 05/05/2022	Bond Future		118.14691	118.14691	118.80408	118.80408			0.00	0.00	0	379.0	
I2050		On 04/08/2022	Bond Future		117.60975	117.60975	118.27514	118.27514			0.00	0.00	0	0.0	
I2050		On 03/11/2022	Bond Future		119.10530	119.10530	119.77959	119.77959			0.00	0.00	0	0.0	
I2050		On 31/12/2050	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
IGOV		On 03/02/2022	Index Future		304.90100	304.90100	305.84900	305.84900			0.00	0.00	0	483.0	
IGOV		On 05/05/2022	Index Future		308.58500	308.58500	309.54800	309.54800			0.00	0.00	0	16.0	
IGOV		On 04/08/2022	Index Future		312.40000	312.40000	313.37600	313.37600			0.00	0.00	0	0.0	
IGOV		On 03/11/2022	Index Future		316.41100	316.41100	317.40100	317.40100			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.87500	96.12500	3.87500	96.12500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.93500	96.06500	3.93500	96.06500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.18000	95.82000	4.18000	95.82000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.25500	95.74500	4.24500	95.75500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.56000	95.44000	4.56000	95.44000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.62000	95.38000	4.62000	95.38000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.87000	95.13000	4.87000	95.13000			0.00	0.00	0	72.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.26500	94.73500	5.25500	94.74500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.72000	94.28000	5.72000	94.28000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.96000	94.04000	5.97000	94.03000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.26500	93.73500	6.26500	93.73500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.43500	93.56500	6.43500	93.56500			0.00	0.00	0	75.0	
R186		On 03/02/2022	Bond Future		7.95334	111.50442	7.98396	111.37533			5.73	0.00	121,651,322.22	1,091	69,931.0
R186		On 05/05/2022	Bond Future		8.17162	112.82492	8.20420	112.69507			5.72	0.00	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	108.55000	0.10855	105.15000	0.10515	108.550	5.39	0.07	0.00	0	3,600.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2022	Bond Future	7.28	Call	330.38000	0.33038		318.30000	0.31830	330.380	5.22	0.17	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	7.48	Call	514.14000	0.51414		495.97000	0.49597	514.140	5.34	0.24	0.00	0	3,600.0	
R186	On 05/05/2022	Bond Future	7.88	Call	1,058.34000	1.05834		1,024.08000	1.02408	1,058.340	5.56	0.39	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	8.14	Call	1,537.62000	1.53762		1,490.89000	1.49089	1,537.620	5.68	0.49	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,995.40000	1.99540		1,938.04000	1.93804	1,995.400	5.76	0.58	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	882.27000	0.88227		940.31000	0.94031	882.270	5.88	0.32	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	590.87000	0.59087		635.58000	0.63558	590.870	6.07	0.23	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	425.59000	0.42559		461.22000	0.46122	425.590	6.22	0.18	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.40837	108.87384		8.44328	108.74258		5.75	0.00	0.00	0	0.0	
R186	On 04/08/2022	Bond Future	6.96	Call	231.61000	0.23161		222.62000	0.22262	231.610	5.06	0.11	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	1,179.74000	1.17974		1,143.30000	1.14330	1,179.740	5.46	0.37	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	557.71000	0.55771		591.00000	0.59100	557.710	6.53	0.18	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.65241	110.28376		8.68986	110.15139		5.63	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 03/02/2022	Bond Future			322.07582	322.07582		322.22820	322.22820			0.00	0.00	0	1,132.0	
R197	On 05/05/2022	Bond Future			325.96925	325.96925		326.12565	326.12565			0.00	0.00	0	237.0	
R197	On 04/08/2022	Bond Future			321.68178	321.68178		321.84025	321.84025			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			325.77288	325.77288		325.93439	325.93439			0.00	0.00	0	0.0	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R202	On 03/02/2022	Bond Future			241.06368	241.06368		242.66788	242.66788			0.00	0.00	0	7,693.0	
R202	On 05/05/2022	Bond Future			243.97766	243.97766		245.60301	245.60301			0.00	0.00	0	413.0	
R202	On 04/08/2022	Bond Future			242.58564	242.58564		244.23145	244.23145			0.00	0.00	0	0.0	
R202	On 03/11/2022	Bond Future			245.67030	245.67030		247.33772	247.33772			0.00	0.00	0	0.0	
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 03/02/2022	Bond Future			5.20003	106.02771		5.18046	106.04796		1.14	0.00	0.00	0	16,327.0	
R2023	On 05/05/2022	Bond Future			5.32654	103.37311		5.29983	103.39432		0.99	0.00	0.00	0	835.0	
R2023	On 04/08/2022	Bond Future			5.50975	104.60913		5.47010	104.63109		0.69	0.00	0.00	0	0.0	
R2023	On 03/11/2022	Bond Future			5.87538	102.03545		5.80265	102.05782		0.70	0.00	0.00	0	0.0	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future			9.60049	91.39168		9.59497	91.42024		9.33	0.00	177,117,075.84	1,938	83,592.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	17.26000	0.01726		21.49000	0.02149	17.260	8.53	0.02	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	143.78000	0.14378		162.51000	0.16251	143.780	8.78	0.10	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.20	Call	482.33000	0.48233		519.01000	0.51901	482.330	9.09	0.26	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,036.16000	2.03616		2,051.20000	2.05120	2,036.160	9.22	0.65	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,294.21000	1.29421		1,345.58000	1.34558	1,294.210	9.41	0.51	0.00	0	1,000.0	

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R2030	On 03/02/2022	Bond Future	9.78	Put	901.26000	0.90126		926.19000	0.92619	901.260	9.58	0.38	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.80	Call	1,889.29000	1.88929		1,942.86000	1.94286	1,889.290	9.60	0.63	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.90	Put	699.23000	0.69923		724.17000	0.72417	699.230	9.73	0.32	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	66.56000	0.06656		75.36000	0.07536	66.560	10.92	0.04	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.81845	92.47461		9.81253	92.50419		9.10	0.00	0.00	0	14,763.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	32.77000	0.03277		35.75000	0.03575	32.770	8.66	0.02	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	91.29000	0.09129		97.74000	0.09774	91.290	8.56	0.05	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	191.30000	0.19130		202.10000	0.20210	191.300	8.47	0.09	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	388.36000	0.38836		405.32000	0.40532	388.360	8.45	0.16	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	462.71000	0.46271		481.53000	0.48153	462.710	8.50	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,471.06000	3.47106		3,470.86000	3.47086	3,471.060	8.84	0.67	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,813.91000	1.81391		1,822.92000	1.82292	1,813.910	9.24	0.44	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,352.76000	1.35276		1,363.58000	1.36358	1,352.760	9.47	0.35	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	493.70000	0.49370		504.12000	0.50412	493.700	10.48	0.15	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			10.05305	89.55485		10.04678	89.58504		9.11	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	236.80000	0.23680		245.66000	0.24566	236.800	8.53	0.09	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	755.85000	0.75585		774.27000	0.77427	755.850	8.50	0.22	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,178.26000	1.17826		1,185.24000	1.18524	1,178.260	9.98	0.26	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.27862	90.72259		10.27197	90.75347		8.82	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future			10.03998	91.72273		10.04965	91.66673		10.22	0.00	595,647,408.62	6,494	124,446.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	18.66000	0.01866		21.54000	0.02154	18.660	8.96	0.02	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	63.26000	0.06326		69.73000	0.06973	63.260	9.10	0.05	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	407.14000	0.40714		422.94000	0.42294	407.140	9.66	0.22	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	466.35000	0.46635		482.68000	0.48268	466.350	9.73	0.24	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,167.27000	2.16727		2,240.05000	2.24005	2,167.270	10.01	0.64	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,031.86000	1.03186		1,047.44000	1.04744	1,031.860	10.11	0.42	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	1,847.73000	1.84773		1,919.31000	1.91931	1,847.730	10.11	0.58	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,417.73000	1.41773		0.00000	0.00000	1,417.730	10.27	0.51	4,655,783.65	100	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,158.67000	1.15867		1,223.03000	1.22303	1,158.670	10.38	0.43	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	739.61000	0.73961		794.15000	0.79415	739.610	10.66	0.31	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	592.00000	0.59200		641.38000	0.64138	592.000	10.81	0.26	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	493.45000	0.49345		538.65000	0.53865	493.450	10.94	0.22	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	365.14000	0.36514		403.70000	0.40370	365.140	11.16	0.17	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	205.24000	0.20524		232.73000	0.23273	205.240	11.57	0.11	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	181.54000	0.18154		206.99000	0.20699	181.540	11.66	0.09	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	112.25000	0.11225		130.81000	0.13081	112.250	11.87	0.06	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.24448	88.66282		10.25446	88.60678		10.35	0.00	0.00	0	20,406.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	764.18000	0.76418		767.81000	0.76781	764.180	9.57	0.25	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,104.54000	2.10454		2,101.05000	2.10105	2,104.540	10.29	0.49	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,426.04000	2.42604		2,420.35000	2.42035	2,426.040	10.39	0.53	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	941.57000	0.94157		976.05000	0.97605	941.570	11.27	0.25	0.00	0	993.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On	05/05/2022	Bond Future	11.18	Put	737.84000	0.73784	767.96000	0.76796	737.840	11.58	0.20	0.00	0	780.00
R2032	On	04/08/2022	Bond Future			10.45703	89.69978	10.46741	89.64326		9.87	0.00	0.00	0	0.00
R2032	On	04/08/2022	Bond Future	8.97	Call	313.03000	0.31303	314.53000	0.31453	313.030	8.91	0.11	0.00	0	800.00
R2032	On	04/08/2022	Bond Future	9.72	Call	1,107.10000	1.10710	1,105.40000	1.10540	1,107.100	9.16	0.28	0.00	0	800.00
R2032	On	04/08/2022	Bond Future	11.60	Put	974.68000	0.97468	1,001.15000	1.00115	974.680	11.10	0.21	0.00	0	800.00
R2032	On	03/11/2022	Bond Future			10.67087	86.72389	10.68165	86.66700		10.05	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			10.59129	91.94318	10.58564	91.97923		11.42	0.00	0.00	0	108,629.00
R2035	On	03/02/2022	Bond Future	9.70	Call	82.18000	0.08218	96.09000	0.09609	82.180	10.29	0.06	0.00	0	683.00
R2035	On	03/02/2022	Bond Future	9.92	Call	218.86000	0.21886	245.18000	0.24518	218.860	10.57	0.12	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	10.10	Call	428.95000	0.42895	467.52000	0.46752	428.950	10.85	0.21	0.00	0	280.00
R2035	On	03/02/2022	Bond Future	10.24	Call	672.69000	0.67269	720.68000	0.72068	672.690	11.09	0.29	0.00	0	500.00
R2035	On	03/02/2022	Bond Future	10.26	Call	713.00000	0.71300	762.23000	0.76223	713.000	11.12	0.30	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	10.34	Put	2,511.26000	2.51126	2,528.97000	2.52897	2,511.260	11.22	0.65	0.00	0	500.00
R2035	On	03/02/2022	Bond Future	10.35	Call	910.73000	0.91073	965.02000	0.96502	910.730	11.23	0.35	0.00	0	1,600.00
R2035	On	03/02/2022	Bond Future	10.61	Put	1,540.52000	1.54052	1,568.76000	1.56876	1,540.520	11.56	0.48	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	10.65	Put	1,424.49000	1.42449	1,453.57000	1.45357	1,424.490	11.61	0.45	0.00	0	683.00
R2035	On	03/02/2022	Bond Future	11.03	Put	648.11000	0.64811	677.60000	0.67760	648.110	12.26	0.25	0.00	0	280.00
R2035	On	03/02/2022	Bond Future	11.05	Put	620.70000	0.62070	649.91000	0.64991	620.700	12.30	0.24	0.00	0	1,600.00
R2035	On	03/02/2022	Bond Future	11.11	Put	544.82000	0.54482	573.09000	0.57309	544.820	12.42	0.22	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	11.28	Put	373.58000	0.37358	398.43000	0.39843	373.580	12.76	0.16	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	11.33	Put	333.69000	0.33369	357.42000	0.35742	333.690	12.85	0.14	0.00	0	500.00
R2035	On	03/02/2022	Bond Future	11.39	Put	291.14000	0.29114	313.48000	0.31348	291.140	12.97	0.13	0.00	0	683.00
R2035	On	03/02/2022	Bond Future	11.73	Put	125.24000	0.12524	139.42000	0.13942	125.240	13.48	0.06	0.00	0	280.00
R2035	On	03/02/2022	Bond Future	11.88	Put	84.02000	0.08402	95.08000	0.09508	84.020	13.67	0.04	0.00	0	1,800.00
R2035	On	05/05/2022	Bond Future			10.79041	88.55417	10.78443	88.59127		11.63	0.00	0.00	0	8,926.00
R2035	On	05/05/2022	Bond Future	10.72	Call	2,357.21000	2.35721	2,402.10000	2.40210	2,357.210	11.60	0.49	0.00	0	1,200.00
R2035	On	05/05/2022	Bond Future	10.82	Put	2,494.44000	2.49444	2,503.85000	2.50385	2,494.440	11.71	0.47	0.00	0	1,200.00
R2035	On	05/05/2022	Bond Future	12.64	Put	298.28000	0.29828	307.84000	0.30784	298.280	14.66	0.08	0.00	0	1,200.00
R2035	On	04/08/2022	Bond Future			10.99937	89.58744	10.99310	89.62523		11.05	0.00	0.00	0	0.00
R2035	On	04/08/2022	Bond Future	9.53	Call	361.52000	0.36152	374.25000	0.37425	361.520	9.94	0.11	0.00	0	400.00
R2035	On	04/08/2022	Bond Future	9.84	Call	621.62000	0.62162	639.64000	0.63964	621.620	9.95	0.17	0.00	0	100.00
R2035	On	04/08/2022	Bond Future	10.53	Call	1,847.92000	1.84792	1,880.32000	1.88032	1,847.920	10.60	0.37	0.00	0	400.00
R2035	On	04/08/2022	Bond Future	10.64	Put	4,329.42000	4.32942	4,326.04000	4.32604	4,329.420	10.72	0.60	0.00	0	100.00
R2035	On	04/08/2022	Bond Future	11.13	Put	2,804.36000	2.80436	2,807.85000	2.80785	2,804.360	11.17	0.44	0.00	0	100.00
R2035	On	04/08/2022	Bond Future	12.18	Put	1,094.54000	1.09454	1,103.19000	1.10319	1,094.540	12.59	0.21	0.00	0	400.00
R2035	On	03/11/2022	Bond Future			11.20888	86.28010	11.20229	86.31869		11.28	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			10.77983	83.42274	10.76884	83.49335		12.60	0.00	917,650.14	11	119,322.00
R2037	On	05/05/2022	Bond Future			10.97650	84.41134	10.96497	84.48342		12.25	0.00	0.00	0	11,855.00
R2037	On	04/08/2022	Bond Future			11.18468	81.14225	11.17263	81.21544		12.26	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	04/08/2022			Bond Future	10.10	Call	728.82000	0.72882	755.57000	0.75557	728.820	11.19	0.19	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	10.90	Put	4,140.11000	4.14011	4,118.58000	4.11858	4,140.110	12.16	0.57	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	11.21	Call	3,305.04000	3.30504	3,364.38000	3.36438	3,305.040	12.47	0.53	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future	11.42	Put	2,615.38000	2.61538	2,605.92000	2.60592	2,615.380	12.74	0.41	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	11.95	Put	1,650.58000	1.65058	1,649.00000	1.64900	1,650.580	13.61	0.28	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future			11.38129	82.20538	11.36872	82.27974		11.92	0.00	0.00	0	0.0
R2037	On	31/01/2037			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2040	On	06/10/2015			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2040	On	03/02/2022			Bond Future			10.90689	85.30147	10.87530	85.51945		13.15	0.00	176,829,947.31	2,073	89,884.0
R2040	On	03/02/2022	10.60	Call	Bond Future	819.50000	0.81950	933.05000	0.93305	819.500	12.93	0.31	0.00	0	2,000.0		
R2040	On	05/05/2022			Bond Future			11.09814	86.31233	11.06520	86.53351		12.77	0.00	0.00	0	8,568.0
R2040	On	05/05/2022	9.82	Call	Bond Future	215.98000	0.21598	244.39000	0.24439	215.980	11.35	0.08	0.00	0	1,200.0		
R2040	On	05/05/2022	10.57	Call	Bond Future	1,243.27000	1.24327	1,337.07000	1.33707	1,243.270	12.21	0.31	0.00	0	1,200.0		
R2040	On	05/05/2022	13.04	Put	Bond Future	306.17000	0.30617	302.90000	0.30290	306.170	16.47	0.07	0.00	0	1,200.0		
R2040	On	04/08/2022			Bond Future			11.30032	82.81475	11.26596	83.03889		12.80	0.00	0.00	0	0.0
R2040	On	04/08/2022	9.70	Call	Bond Future	296.05000	0.29605	324.19000	0.32419	296.050	11.58	0.09	0.00	0	460.0		
R2040	On	04/08/2022	10.70	Call	Bond Future	1,659.55000	1.65955	1,753.46000	1.75346	1,659.550	12.18	0.33	0.00	0	460.0		
R2040	On	04/08/2022	12.24	Put	Bond Future	1,464.25000	1.46425	1,428.88000	1.42888	1,464.250	14.30	0.25	0.00	0	460.0		
R2040	On	03/11/2022			Bond Future			11.49081	83.90034	11.45505	84.12755		12.43	0.00	0.00	0	0.0
R2040	On	31/01/2040			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future			10.95171	82.01473	10.90969	82.30964		13.78	0.00	205,036,825.00	2,500	59,613.0
R2044	On	05/05/2022			Bond Future			11.13381	82.98666	11.09003	83.28569		13.38	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future			11.32600	79.57526	11.28035	79.87821		13.41	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future			11.50667	80.61859	11.45919	80.92554		13.03	0.00	0.00	0	0.0
R2044	On	31/01/2044			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2048	On	03/02/2022			Bond Future			10.89473	85.43510	10.85260	85.74005		13.50	0.00	219,995,382.50	2,575	192,221.0
R2048	On	03/02/2022	10.20	Call	Bond Future	208.37000	0.20837	267.71000	0.26771	208.370	12.65	0.11	0.00	0	900.0		
R2048	On	03/02/2022	10.30	Call	Bond Future	312.55000	0.31255	390.75000	0.39075	312.550	12.79	0.15	0.00	0	1,300.0		
R2048	On	03/02/2022	10.40	Call	Bond Future	454.40000	0.45440	554.04000	0.55404	454.400	12.97	0.20	0.00	0	100.0		
R2048	On	03/02/2022	10.90	Call	Bond Future	1,787.65000	1.78765	1,998.72000	1.99872	1,787.650	13.75	0.51	0.00	0	900.0		
R2048	On	03/02/2022	11.00	Call	Bond Future	2,184.49000	2.18449	2,413.97000	2.41397	2,184.490	13.92	0.58	0.00	0	1,400.0		
R2048	On	05/05/2022			Bond Future			11.06575	82.03202	11.02187	82.34119		13.81	0.00	0.00	0	2,035.0
R2048	On	04/08/2022			Bond Future			11.24397	82.98817	11.19825	83.30140		13.14	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future			11.42103	79.65878	11.37343	79.97616		13.45	0.00	0.00	0	0.0
R2048	On	28/02/2048			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209	On	03/02/2022			Bond Future			10.55053	70.99654	10.54431	71.03128		12.73	0.00	32,516,415.32	458	20,306.0
R209	On	05/05/2022			Bond Future			10.72933	68.69628	10.72279	68.73192		12.94	0.00	0.00	0	5,396.0
R209	On	05/05/2022	9.75	Call	Bond Future	344.35000	0.34435	361.09000	0.36109	344.350	11.39	0.14	0.00	0	8,525.0		
R209	On	05/05/2022	10.75	Put	Bond Future	2,161.52000	2.16152	2,167.73000	2.16773	2,161.520	12.94	0.48	0.00	0	12,050.0		



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R209	On 05/05/2022	Bond Future	12.00	Put	478.25000		0.47825		488.35000	0.48835	478.250	15.15	0.14	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.91306		69.49803		10.90623	69.53435		12.34	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.09582		67.26539		11.08870	67.30233		12.56	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			212.82050		212.82050		212.92548	212.92548			0.00	25,325,639.50	119	1,449.0
R210	On 05/05/2022	Bond Future			212.54127		212.54127		212.64875	212.64875			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.19724		215.19724		215.30668	215.30668			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.01901		215.01901		215.13008	215.13008			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			9.86197		86.22202		9.86659	86.19783		10.02	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	13.20000		0.01320		15.83000	0.01583	13.200	8.96	0.01	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	31.47000		0.03147		36.38000	0.03638	31.470	8.98	0.03	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	162.42000		0.16242		176.39000	0.17639	162.420	9.35	0.11	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	212.95000		0.21295		229.06000	0.22906	212.950	9.42	0.14	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,172.45000		2.17245		2,221.70000	2.22170	2,172.450	9.86	0.67	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,591.69000		1.59169		1,641.82000	1.64182	1,591.690	10.03	0.56	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	999.38000		0.99938		1,046.23000	1.04623	999.380	10.27	0.41	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	732.52000		0.73252		775.35000	0.77535	732.520	10.48	0.32	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	701.88000		0.70188		744.08000	0.74408	701.880	10.51	0.31	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	589.86000		0.58986		629.40000	0.62940	589.860	10.62	0.27	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	266.19000		0.26619		293.24000	0.29324	266.190	11.17	0.14	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	225.36000		0.22536		250.01000	0.25001	225.360	11.28	0.12	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.06317		83.71129		10.06787	83.68743		10.08	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.27574		84.69116		10.28061	84.66720		9.64	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.49144		82.26274		10.49646	82.23882		9.76	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.90023		67.85613		10.86330	68.06764		13.65	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			11.07216		65.38021		11.03380	65.59463		13.93	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.25103		66.14220		11.21116	66.35950		13.27	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.42878		63.72775		11.38738	63.94794		13.58	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>1,778,887,540.46</b>	<b>19,200</b>	<b>1 204 169.0</b>
<b>Grand Total:</b>											<b>1,778,887,540.46</b>	<b>19,200</b>	<b>1 204 169.0</b>