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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 03/02/2022	Index Future	816.54400	816.54400	816.00600	816.00600					0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	826.63600	826.63600	826.10100	826.10100					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	837.43700	837.43700	836.89700	836.89700					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	848.30700	848.30700	847.76100	847.76100					0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	935.58100	935.58100	934.68500	934.68500					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	947.14400	947.14400	946.24700	946.24700					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	959.51900	959.51900	958.61400	958.61400					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	971.97400	971.97400	971.05700	971.05700					0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	833.74000	833.74000	832.06800	832.06800					0.00	967,138,400.00	116	99.00
ALBI	On 05/05/2022	Index Future	844.04500	844.04500	842.36100	842.36100					0.00	219,451,700.00	26	118.00
ALBI	On 04/08/2022	Index Future	855.07300	855.07300	853.37000	853.37000					0.00	769,565,700.00	90	90.00
ALBI	On 03/11/2022	Index Future	866.17200	866.17200	864.44700	864.44700					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	11.16581	79.49068		11.20880	79.26187			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.38398	76.71399		11.42826	76.48490			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.60412	77.74630		11.65014	77.51488			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.83566	74.98357		11.88363	74.74922			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	11.56353	78.68530		11.60566	78.42376			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.76543	75.41862		11.80892	75.15633			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.96389	76.43411		12.00906	76.16908			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.17224	73.17498		12.21934	72.90652			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	822.61700	822.61700		821.00300	821.00300			0.00	0.00	0	45.00
GOVI	On 05/05/2022	GOVI	832.78400	832.78400		831.15900	831.15900			0.00	0.00	0	941.00
GOVI	On 04/08/2022	GOVI	843.66600	843.66600		842.02200	842.02200			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	854.61600	854.61600		852.95100	852.95100			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.10974	155.10974		155.00703	155.00703			0.00	5,583,950.64	36	2,140.00
I2025	On 05/05/2022	Bond Future	157.06539	157.06539		156.96647	156.96647			0.00	5,654,354.04	36	5,021.00
I2025	On 04/08/2022	Bond Future	157.56166	157.56166		157.46291	157.46291			0.00	0.00	0	161.00
I2025	On 03/11/2022	Bond Future	159.62197	159.62197		159.52198	159.52198			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/02/2022	Bond Future	113.76639	113.76639		113.59981	113.59981			0.00	0.00	0	2,244.00
I2029	On 05/05/2022	Bond Future	113.99486	113.99486		113.82988	113.82988			0.00	0.00	0	2,391.00
I2029	On 04/08/2022	Bond Future	115.52823	115.52823		115.36216	115.36216			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	115.81183	115.81183		115.64366	115.64366			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	111.00840	111.00840		110.76399	110.76399			0.00	0.00	0	2,777.00
I2033	On 05/05/2022	Bond Future	111.12439	111.12439		110.88051	110.88051			0.00	0.00	0	2,900.00
I2033	On 04/08/2022	Bond Future	112.61908	112.61908		112.37290	112.37290			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	112.78342	112.78342		112.53419	112.53419			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			125.11602	125.11602		124.61015	124.61015			0.00	0.00	0	3,705.00
I2038	On 05/05/2022	Bond Future			126.69348	126.69348		126.18530	126.18530			0.00	0.00	0	3,104.00
I2038	On 04/08/2022	Bond Future			126.57934	126.57934		126.06538	126.06538			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			128.23457	128.23457		127.71401	127.71401			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			115.53327	115.53327		114.93265	114.93265			0.00	0.00	0	9,876.00
I2046	On 05/05/2022	Bond Future			115.09514	115.09514		114.49060	114.49060			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			116.64327	116.64327		116.03191	116.03191			0.00	0.00	0	609.00
I2046	On 03/11/2022	Bond Future			116.24055	116.24055		115.62102	115.62102			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/02/2022	Bond Future			116.85209	116.85209		116.71994	116.71994			0.00	0.00	0	5,997.00
I2050	On 05/05/2022	Bond Future			118.32536	118.32536		118.19536	118.19536			0.00	0.00	0	7,629.00
I2050	On 04/08/2022	Bond Future			117.89645	117.89645		117.76566	117.76566			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			119.43799	119.43799		119.30570	119.30570			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			305.43000	305.43000		304.97000	304.97000			0.00	3,054,300.00	1	14.00
I GOV	On 05/05/2022	Index Future			309.28100	309.28100		308.81800	308.81800			0.00	6,185,620.00	2	484.00
I GOV	On 04/08/2022	Index Future			313.39700	313.39700		312.92900	312.92900			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			317.53900	317.53900		317.06500	317.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.17500	95.82500		4.20500	95.79500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.23500	95.76500		4.25500	95.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.59000	95.41000		4.66000	95.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.64000	95.36000		4.71000	95.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.98500	95.01500		5.07500	94.92500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.05000	94.95000		5.14000	94.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.46000	94.54000		5.55000	94.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.97500	94.02500		6.05500	93.94500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.32000	93.68000		6.39000	93.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.55500	93.44500		6.60500	93.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.73500	93.26500		6.79500	93.20500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.87000	93.13000		6.92500	93.07500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.72805	112.46004		7.74995	112.36669		5.22	0.00	1,135,846,404.00	10,100	19,472.00
R186	On 05/05/2022	Bond Future			7.91611	113.85000		7.93862	113.75921		5.16	0.00	1,127,115,000.00	9,900	62,471.00
R186	On 05/05/2022	Bond Future	6.73	Call	57.22000	0.05722		57.16000	0.05716	57.220	4.85	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	295.07000	0.29507		290.97000	0.29097	295.070	4.85	0.19	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	498.08000	0.49808		489.98000	0.48998	498.080	4.95	0.28	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	1,140.80000	1.14080	1,118.70000	1.11870	1,140.800	5.12	0.49	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,730.30000	1.73030	1,695.15000	1.69515	1,730.300	5.22	0.62	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,301.57000	2.30157	2,254.93000	2.25493	2,301.570	5.32	0.72	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	326.31000	0.32631	357.68000	0.35768	326.310	5.49	0.18	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	178.18000	0.17818	199.45000	0.19945	178.180	5.68	0.11	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	107.47000	0.10747	122.45000	0.12245	107.470	5.84	0.07	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.10611	110.06656	8.12998	109.97569		5.20	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	197.76000	0.19776	197.98000	0.19798	197.760	4.53	0.11	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,345.16000	1.34516	1,327.50000	1.32750	1,345.160	5.07	0.45	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	215.59000	0.21559	236.71000	0.23671	215.590	6.13	0.09	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.31653	111.48024	8.34217	111.38831		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			321.66051	321.66051	321.65934	321.65934			0.00	0.00	0	988.00
R197	On 05/05/2022	Bond Future			325.71603	325.71603	325.72549	325.72549			0.00	0.00	0	732.00
R197	On 04/08/2022	Bond Future			321.69586	321.69586	321.70834	321.70834			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.90246	325.90246	325.91534	325.91534			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/02/2022	Bond Future			241.73206	241.73206	241.68706	241.68706			0.00	0.00	0	6,620.00
R202	On 05/05/2022	Bond Future			244.77976	244.77976	244.74207	244.74207			0.00	0.00	0	6,351.00
R202	On 04/08/2022	Bond Future			243.60978	243.60978	243.57399	243.57399			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			246.79523	246.79523	246.75913	246.75913			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
R203	On 03/02/2022	Bond Future			5.34699	105.87585	5.35853	105.86394		1.07	0.00	0.00	0	12,868.00
R203	On 05/05/2022	Bond Future			5.46962	103.25959	5.48046	103.25100		0.92	0.00	0.00	0	13,128.00
R203	On 04/08/2022	Bond Future			5.58428	104.59917	5.59836	104.59146		0.64	0.00	0.00	0	2,360.00
R203	On 03/11/2022	Bond Future			5.76086	102.07068	5.78561	102.06307		0.41	0.00	0.00	0	0.00
R203	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			9.34825	92.70852	9.36493	92.62070		8.72	0.00	1,241,830,625.40	13,395	47,716.00
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	3.49000	0.00349	4.29000	0.00429	3.490	8.14	0.01	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	181.79000	0.18179	171.40000	0.17140	181.790	8.63	0.26	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	485.12000	0.48512	537.98000	0.53798	485.120	8.94	0.49	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,420.90000	1.42090	1,343.65000	1.34365	1,420.900	9.56	0.85	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	28.27000	0.02827	28.71000	0.02871	28.270	10.03	0.05	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	2,365.43000	2.36543	2,277.93000	2.27793	2,365.430	10.07	0.96	0.00	0	950.00

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		
R2030	On 03/02/2022	Bond Future	9.90	Put	10.18000	0.01018		10.22000	0.01022	10.180	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			9.54485	93.85436		9.56173	93.76846		8.57	0.00	1,135,168,484.20	12,095	58,723.00
R2030	On 05/05/2022	Bond Future	7.73	Call	12.68000	0.01268		13.91000	0.01391	12.680	8.12	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	50.16000	0.05016		53.46000	0.05346	50.160	7.98	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	133.59000	0.13359		138.91000	0.13891	133.590	7.86	0.08	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	366.58000	0.36658		338.96000	0.33896	366.580	8.08	0.18	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	451.08000	0.45108		419.58000	0.41958	451.080	8.14	0.21	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	820.53000	0.82053		775.17000	0.77517	820.530	8.33	0.32	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,208.17000	2.20817		2,240.70000	2.24070	2,208.170	8.47	0.59	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,546.11000	1.54611		1,569.83000	1.56983	1,546.110	8.64	0.46	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,433.94000	1.43394		1,454.97000	1.45497	1,433.940	8.68	0.44	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	899.27000	0.89927		897.11000	0.89711	899.270	8.97	0.31	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	601.65000	0.60165		589.24000	0.58924	601.650	9.27	0.22	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	143.10000	0.14310		136.61000	0.13661	143.100	10.29	0.06	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.74752	91.08806		9.76506	91.00193		8.52	0.00	0.00	0	24,189.00
R2030	On 04/08/2022	Bond Future	8.30	Call	215.32000	0.21532		223.56000	0.22356	215.320	8.00	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	845.01000	0.84501		809.76000	0.80976	845.010	8.09	0.27	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	600.33000	0.60033		585.21000	0.58521	600.330	9.71	0.17	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.95157	92.25802		9.96994	92.17089		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			9.78760	93.20099		9.80928	93.07272		9.76	0.00	920,359,776.25	9,875	48,329.00
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	0.22000	0.00022		0.37000	0.00037	0.220	8.74	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	115.37000	0.11537		104.83000	0.10483	115.370	9.28	0.17	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	165.92000	0.16592		149.78000	0.14978	165.920	9.40	0.22	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	482.95000	0.48295		551.93000	0.55193	482.950	9.94	0.46	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	952.18000	0.95218		869.26000	0.86926	952.180	10.21	0.68	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	289.79000	0.28979		335.14000	0.33514	289.790	10.21	0.32	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.04	Call	1,595.92000	1.59592		1,485.52000	1.48552	1,595.920	10.63	0.85	0.00	0	100.00
R2032	On 03/02/2022	Bond Future	10.14	Put	57.77000	0.05777		64.68000	0.06468	57.770	10.95	0.08	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	10.25000	0.01025		11.35000	0.01135	10.250	11.46	0.02	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	3.91000	0.00391		4.67000	0.00467	3.910	11.61	0.01	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	1.73000	0.00173		2.18000	0.00218	1.730	11.74	0.00	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	0.42000	0.00042		0.55000	0.00055	0.420	11.94	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	0.02000	0.00002		0.04000	0.00004	0.020	12.28	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	0.01000	0.00001		0.02000	0.00002	0.010	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			9.97314	90.20508		9.99521	90.07830		9.92	0.00	774,410,611.80	8,585	131,223.00
R2032	On 05/05/2022	Bond Future	9.58	Call	867.57000	0.86757		845.76000	0.84576	867.570	9.42	0.31	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,529.60000	2.52960		2,470.14000	2.47014	2,529.600	10.11	0.61	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,931.92000	2.93192		2,865.42000	2.86542	2,931.920	10.24	0.66	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	371.78000	0.37178		399.38000	0.39938	371.780	11.34	0.13	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	262.61000	0.26261		284.35000	0.28435	262.610	11.61	0.10	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.15832	91.39700		10.18119	91.26942		9.44	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	317.69000	0.31769		318.43000	0.31843	317.690	8.44	0.12	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,347.51000	1.34751		1,333.29000	1.33329	1,347.510	8.97	0.35	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	495.90000	0.49590		529.92000	0.52992	495.900	11.08	0.13	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.35324	88.42296		10.37709	88.29384		9.51	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	779.08000	0.77908		757.66000	0.75766	779.080	8.74	0.21	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,499.03000	3.49903		3,543.38000	3.54338	3,499.030	9.45	0.54	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,472.01000	2.47201		2,499.88000	2.49988	2,472.010	9.74	0.42	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			10.23191	94.27892		10.27342	94.00464		10.97	0.00	504,580,779.84	5,352	12,643.00
R2035	On 03/02/2022	Bond Future	9.70	Call	2.15000	0.00215		2.21000	0.00221	2.150	9.85	0.01	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	44.18000	0.04418		41.60000	0.04160	44.180	10.09	0.07	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	249.78000	0.24978		218.01000	0.21801	249.780	10.51	0.28	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	636.09000	0.63609		544.66000	0.54466	636.090	10.94	0.52	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	709.47000	0.70947		607.88000	0.60788	709.470	11.00	0.55	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	333.00000	0.33300		464.28000	0.46428	333.000	11.28	0.32	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	1,090.88000	1.09088		942.85000	0.94285	1,090.880	11.31	0.69	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	54.37000	0.05437		87.38000	0.08738	54.370	12.23	0.07	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	40.40000	0.04040		66.12000	0.06612	40.400	12.38	0.05	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	1.32000	0.00132		2.82000	0.00282	1.320	13.28	0.00	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	1.07000	0.00107		2.33000	0.00233	1.070	13.32	0.00	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	0.57000	0.00057		1.31000	0.00131	0.570	13.43	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	0.09000	0.00009		0.23000	0.00023	0.090	13.75	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	0.05000	0.00005		0.13000	0.00013	0.050	13.83	0.00	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	0.02000	0.00002		0.07000	0.00007	0.020	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			10.41262	90.94324		10.45531	90.66861		11.21	0.00	486,728,220.48	5,352	66,197.00
R2035	On 05/05/2022	Bond Future	10.72	Call	3,259.47000	3.25947		3,093.06000	3.09306	3,259.470	11.47	0.65	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	1,118.12000	1.11812		1,214.33000	1.21433	1,118.120	11.63	0.31	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	49.96000	0.04996		58.11000	0.05811	49.960	14.43	0.02	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.59837	92.10453		10.64269	91.82717		10.66	0.00	0.00	0	48,495.00
R2035	On 04/08/2022	Bond Future	9.53	Call	461.10000	0.46110		438.77000	0.43877	461.100	9.46	0.15	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	844.36000	0.84436		805.09000	0.80509	844.360	9.57	0.23	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,568.45000	2.56845		2,460.40000	2.46040	2,568.450	10.46	0.49	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,666.29000	2.66629		2,824.70000	2.82470	2,666.290	10.56	0.47	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,542.74000	1.54274		1,654.91000	1.65491	1,542.740	11.06	0.31	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	499.41000	0.49941		545.31000	0.54531	499.410	12.68	0.12	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.78280	88.82820		10.82888	88.54741		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			10.41116	85.84077		10.45221	85.56643		12.16	0.00	704,409,358.62	8,206	63,413.00
R2037	On 05/05/2022	Bond Future			10.58663	86.90171		10.62883	86.62681		11.87	0.00	465,445,558.76	5,356	74,301.00
R2037	On 04/08/2022	Bond Future			10.76577	83.79323		10.80953	83.51558		11.89	0.00	0.00	0	43,603.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,083.30000	1.08330	958.78000	0.95878	1,083.300		11.07	0.27	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,485.75000	2.48575	2,571.08000	2.57108	2,485.750		12.05	0.44	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	4,535.22000	4.53522	4,297.55000	4.29755	4,535.220		12.46	0.66	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,425.61000	1.42561	1,439.53000	1.43953	1,425.610		12.82	0.28	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	820.71000	0.82071	814.67000	0.81467	820.710		13.77	0.17	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.94141	84.86954		10.98684	84.58839		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			10.49052	88.24645		10.53134	87.95073		12.75	0.00	28,768,342.70	326	25,191.00
R2040	On 03/02/2022	Bond Future	10.60	Call	1,148.94000	1.14894	957.94000	0.95794	1,148.940		13.16	0.68	0.00	0	2,000.00
R2040	On 05/05/2022	Bond Future			10.65911	89.33708		10.70107	89.04067		12.44	0.00	29,123,888.08	326	51,881.00
R2040	On 05/05/2022	Bond Future	9.82	Call	291.34000	0.29134	264.44000	0.26444	291.340		10.84	0.12	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,969.44000	1.96944	1,838.91000	1.83891	1,969.440		12.20	0.47	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	41.64000	0.04164	48.57000	0.04857	41.640		16.13	0.02	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.83095	86.01044		10.87446	85.71097		12.47	0.00	0.00	0	36,813.00
R2040	On 04/08/2022	Bond Future	9.70	Call	429.90000	0.42990	412.69000	0.41269	429.900		11.05	0.13	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,654.27000	2.65427	2,467.02000	2.46702	2,654.270		12.41	0.47	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	718.62000	0.71862	706.57000	0.70657	718.620		15.01	0.14	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.99887	87.11521		11.04402	86.81196		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			10.53473	85.02150		10.58530	84.64716		13.42	0.00	211,278,427.50	2,485	29,406.00
R2044	On 05/05/2022	Bond Future			10.69460	86.07234		10.74670	85.69615		13.09	0.00	213,889,764.90	2,485	45,669.00
R2044	On 04/08/2022	Bond Future			10.85726	82.82771		10.91130	82.44738		13.13	0.00	0.00	0	17,043.00
R2044	On 03/11/2022	Bond Future			11.01579	83.89160		11.07184	83.50649		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			10.47925	88.53166		10.52981	88.14401		13.20	0.00	5,778,018,789.90	65,265	125,580.00
R2048	On 03/02/2022	Bond Future	10.20	Call	66.30000	0.06630	47.26000	0.04726	66.300		12.26	0.09	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	182.24000	0.18224	128.73000	0.12873	182.240		12.50	0.20	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	411.18000	0.41118	299.46000	0.29946	411.180		12.85	0.36	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	3,178.00000	3.17800	2,803.48000	2.80348	3,178.000		15.07	0.95	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	3,870.47000	3.87047	3,486.84000	3.48684	3,870.470		15.58	0.97	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future			10.63104	85.18905		10.68313	84.79946		13.54	0.00	5,559,863,348.25	65,265	121,227.00
R2048	On 04/08/2022	Bond Future			10.78591	86.27631		10.83992	85.88252		12.91	0.00	0.00	0	6,016.00
R2048	On 03/11/2022	Bond Future			10.93801	82.98737		10.99405	82.58860		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			10.21016	72.93471		10.25100	72.69813		12.27	0.00	25,527,148.50	350	5,461.00
R209	On 05/05/2022	Bond Future			10.37007	70.69387		10.41196	70.45673		12.52	0.00	34,569,302.43	489	18,692.00
R209	On 05/05/2022	Bond Future	9.75	Call	458.91000	0.45891		421.19000	0.42119	458.910	11.24	0.20	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,162.61000	2.16261		2,303.87000	2.30387	2,162.610	12.19	0.55	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	991.14000	0.99114		1,076.21000	1.07621	991.140	12.85	0.31	0.00	0	3,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	122.40000	0.12240		138.69000	0.13869	122.400	15.27	0.05	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.52828	71.62791		10.57156	71.38837		11.95	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.69231	69.40550		10.73715	69.16296		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			213.78684	213.78684		213.76256	213.76256			0.00	0.00	0	1,126.00
R210	On 05/05/2022	Bond Future			213.60985	213.60985		213.59222	213.59222			0.00	0.00	0	1,038.00
R210	On 04/08/2022	Bond Future			216.48327	216.48327		216.46752	216.46752			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			216.39115	216.39115		216.37537	216.37537			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			9.61738	87.51535		9.63897	87.40015		9.39	0.00	0.00	0	19,450.00
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	0.01000	0.00001		0.02000	0.00002	0.010	8.48	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	4.41000	0.00441		5.70000	0.00570	4.410	8.51	0.01	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	11.39000	0.01139		13.61000	0.01361	11.390	8.52	0.03	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	572.25000	0.57225		678.19000	0.67819	572.250	9.00	0.57	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	197.23000	0.19723		259.14000	0.25914	197.230	9.42	0.26	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	32.78000	0.03278		48.48000	0.04848	32.780	10.06	0.06	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	9.25000	0.00925		14.44000	0.01444	9.250	10.52	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	7.77000	0.00777		12.17000	0.01217	7.770	10.58	0.02	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	3.80000	0.00380		6.05000	0.00605	3.800	10.82	0.01	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	0.08000	0.00008		0.16000	0.00016	0.080	11.44	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	0.04000	0.00004		0.07000	0.00007	0.040	11.57	0.00	0.00	0	220.00
R213	On 05/05/2022	Bond Future			9.80323	85.04496		9.82520	84.93117		9.62	0.00	0.00	0	11,188.00
R213	On 04/08/2022	Bond Future			9.99506	86.13290		10.01785	86.01845		9.13	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.18836	83.72379		10.21214	83.60794		9.20	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	721.03000	0.72103		710.06000	0.71006	721.030	8.46	0.21	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,203.95000	3.20395		3,283.81000	3.28381	3,203.950	9.03	0.55	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,288.09000	2.28809		2,354.93000	2.35493	2,288.090	9.28	0.43	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	10.48942	70.27105		10.52999	70.02639		13.26	0.00	0.00	0	11,864.00
R214	On 05/05/2022	Bond Future	10.64332	67.84249		10.68494	67.59712		13.58	0.00	11,940,278.24	176	16,513.00
R214	On 04/08/2022	Bond Future	10.80017	68.70831		10.84320	68.46044		12.96	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	10.95435	66.32553		10.99890	66.07451		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>22,365,508,134.53</b>	<b>225,690</b>	<b>305.000000000</b>
<b>Grand Total:</b>											<b>22,365,508,134.53</b>	<b>225,690</b>	<b>805.000000000</b>