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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2022

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	816.29100	816.29100		814.83700	814.83700			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	826.33500	826.33500		824.89000	824.89000			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	837.11900	837.11900		835.66200	835.66200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	847.98300	847.98300		846.50900	846.50900			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	933.81100	933.81100		931.66200	931.66200			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	945.30000	945.30000		943.15700	943.15700			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	957.63600	957.63600		955.47400	955.47400			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	970.06500	970.06500		967.87500	967.87500			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	830.00300	830.00300		828.17300	828.17300			0.00	0.00	0	89.0
ALBI	On	05/05/2022	Index Future	840.21600	840.21600		838.39100	838.39100			0.00	0.00	0	128.0
ALBI	On	04/08/2022	Index Future	851.18100	851.18100		849.34000	849.34000			0.00	0.00	0	90.0
ALBI	On	03/11/2022	Index Future	862.22800	862.22800		860.36400	860.36400			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
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	11.24822		79.05288		11.27593	78.90646			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.47033		76.26813		11.49904	76.12070			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.69432		77.29365		11.72421	77.14449			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.92973		74.52496		11.96090	74.37387			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	11.67184		78.01589		11.69928	77.84783			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	11.87877		74.73822		11.90724	74.56891			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.08211		75.74378		12.11174	75.57243			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.29555		72.47558		12.32646	72.30200			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	819.02600		819.02600		817.22700	817.22700			0.00	0.00	0	37.0
GOVI	On 05/05/2022	GOVI	829.10400		829.10400		827.31000	827.31000			0.00	0.00	0	986.0
GOVI	On 04/08/2022	GOVI	839.92400		839.92400		838.11400	838.11400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	850.82500		850.82500		848.99200	848.99200			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.44343		155.44343		155.42436	155.42436			0.00	46,633,029.00	300	1,790.0
I2025	On 05/05/2022	Bond Future	157.39818		157.39818		157.38060	157.38060			0.00	55,089,363.00	350	5,371.0
I2025	On 04/08/2022	Bond Future	157.89708		157.89708		157.87933	157.87933			0.00	0.00	0	161.0
I2025	On 03/11/2022	Bond Future	159.96165		159.96165		159.94369	159.94369			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	114.06641		114.06641		114.01244	114.01244			0.00	45,626,564.00	400	1,952.0
I2029	On 05/05/2022	Bond Future	114.29492		114.29492		114.24148	114.24148			0.00	22,858,984.00	200	2,746.0
I2029	On 04/08/2022	Bond Future	115.83124		115.83124		115.77744	115.77744			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	116.11862		116.11862		116.06399	116.06399			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	111.36001		111.36001		111.12870	111.12870			0.00	46,771,204.20	420	2,527.0
I2033	On 05/05/2022	Bond Future	111.47672		111.47672		111.24368	111.24368			0.00	27,869,180.00	250	2,371.0
I2033	On 04/08/2022	Bond Future	112.97502		112.97502		112.73923	112.73923			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	113.14383		113.14383		112.90472	112.90472			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
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		126.29746	126.29746	126.11490	126.11490			0.00	8,840,822.20	70	2,575.0
I2038		On 05/05/2022	Bond Future		127.88567	127.88567	127.70215	127.70215			0.00	144,510,807.10	1,130	4,174.0
I2038		On 04/08/2022	Bond Future		127.78591	127.78591	127.59988	127.59988			0.00	0.00	0	2,669.0
I2038		On 03/11/2022	Bond Future		129.45677	129.45677	129.26837	129.26837			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		116.35437	116.35437	116.33604	116.33604			0.00	0.00	0	7,516.0
I2046		On 05/05/2022	Bond Future		115.92261	115.92261	115.90534	115.90534			0.00	0.00	0	14,004.0
I2046		On 04/08/2022	Bond Future		117.48092	117.48092	117.46381	117.46381			0.00	0.00	0	2,969.0
I2046		On 03/11/2022	Bond Future		117.08903	117.08903	117.07129	117.07129			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		117.55638	117.55638	118.42412	118.42412			0.00	0.00	0	5,079.0
I2050		On 05/05/2022	Bond Future		119.03476	119.03476	119.91478	119.91478			0.00	0.00	0	8,547.0
I2050		On 04/08/2022	Bond Future		118.61331	118.61331	119.50544	119.50544			0.00	0.00	0	1,194.0
I2050		On 03/11/2022	Bond Future		120.16440	120.16440	121.06794	121.06794			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		306.59000	306.59000	306.78300	306.78300			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		310.43900	310.43900	310.64400	310.64400			0.00	0.00	0	498.0
IGOV		On 04/08/2022	Index Future		314.56500	314.56500	314.77600	314.77600			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		318.72200	318.72200	318.93600	318.93600			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.13500	95.86500	4.11500	95.88500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.18500	95.81500	4.21500	95.78500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.48000	95.52000	4.50000	95.50000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.53000	95.47000	4.57000	95.43000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.84500	95.15500	4.88500	95.11500			0.00	0.00	0	72.0
JIBAR FUTURE		On 20/07/2022	Jibar Tradeable Future		4.91000	95.09000	4.94500	95.05500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.26000	94.74000	5.32000	94.68000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.81000	94.19000	5.89500	94.10500			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.20000	93.80000	6.29000	93.71000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.39000	93.61000	6.48500	93.51500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.60500	93.39500	6.70500	93.29500			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		6.77500	93.22500	6.85000	93.15000			0.00	0.00	0	0.0
R186		On 03/02/2022	Bond Future		7.74135	112.40334	7.78379	112.22264		5.22	0.00	375,427,155.60	3,340	12,548.0
R186		On 05/05/2022	Bond Future		7.93126	113.78888	7.97637	113.60716		5.16	0.00	28,447,220.00	250	73,883.0
R186		On 05/05/2022	Bond Future	6.73	Call	47.47000	0.04747	43.98000	0.04398	47.470	4.85	0.00	0	3,600.0
R186		On 05/05/2022	Bond Future	7.28	Call	264.40000	0.26440	244.67000	0.24467	264.400	4.85	0.00	0	435.0
R186		On 05/05/2022	Bond Future	7.48	Call	456.54000	0.45654	424.38000	0.42438	456.540	4.95	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	7.88	Call	1,080.40000		1.08040		1,014.41000	1.01441	1,080.400	5.12	0.48	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,662.38000		1.66238		1,571.23000	1.57123	1,662.380	5.22	0.62	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,230.51000		2.23051		2,119.88000	2.11988	2,230.510	5.32	0.71	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	315.45000		0.31545		363.65000	0.36365	315.450	5.49	0.18	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	168.83000		0.16883		199.32000	0.19932	168.830	5.68	0.11	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	100.00000		0.10000		120.39000	0.12039	100.000	5.84	0.07	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.12267		110.00351		8.17099	109.81979		5.20	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	181.72000		0.18172		167.76000	0.16776	181.720	4.53	0.11	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,295.80000		1.29580		1,228.26000	1.22826	1,295.800	5.07	0.45	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	210.73000		0.21073		235.10000	0.23510	210.730	6.13	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.33436		111.41630		8.38632	111.23025		5.05	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			321.49799		321.49799		321.57925	321.57925			0.00	19,289,879.40	60	981.0
R197	On 05/05/2022	Bond Future			325.54094		325.54094		325.62672	325.62672			0.00	0.00	0	792.0
R197	On 04/08/2022	Bond Future			321.51260		321.51260		321.59981	321.59981			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.71657		325.71657		325.80501	325.80501			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			242.49149		242.49149		242.45347	242.45347			0.00	0.00	0	6,620.0
R202	On 05/05/2022	Bond Future			245.54074		245.54074		245.50490	245.50490			0.00	10,067,170.34	41	6,392.0
R202	On 04/08/2022	Bond Future			244.37727		244.37727		244.34130	244.34130			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			247.57254		247.57254		247.53620	247.53620			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.36088		105.86151		5.40372	105.81732		1.07	0.00	213,840,250.20	2,020	12,368.0
R2023	On 05/05/2022	Bond Future			5.49242		103.24153		5.54760	103.19782		0.92	0.00	51,620,765.00	500	15,389.0
R2023	On 04/08/2022	Bond Future			5.61995		104.57963		5.70093	104.53528		0.64	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			5.82465		102.05105		5.96869	102.00676		0.41	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			9.38652		92.50718		9.41389	92.36352		8.72	0.00	187,789,575.40	2,030	46,006.0
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	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	0.00000		0.00000		0.28000	0.00028	0.000	8.14	0.00	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	29.40000		0.02940		70.70000	0.07070	29.400	8.63	0.09	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	405.38000		0.40538		612.23000	0.61223	405.380	8.94	0.60	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,142.35000		1.14235		1,090.65000	1.09065	1,142.350	9.56	0.92	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1.94000		0.00194		26.58000	0.02658	1.940	10.03	0.01	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,141.48000		2.14148		2,018.39000	2.01839	2,141.480	10.07	0.99	0.00	0	950.0

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R2030	On 03/02/2022	Bond Future	9.90	Put	0.21000		0.00021		8.01000	0.00801	0.210	10.27	0.00		0	8,000.0
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	1,000.0
R2030	On 05/05/2022	Bond Future			9.58554	93.64747			9.61402	93.50301		8.57	0.00	273,544,259.87	2,921	71,348.0
R2030	On 05/05/2022	Bond Future	7.73	Call	8.69000		0.00869		8.87000	0.00887	8.690	8.12	0.01		0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	37.31000		0.03731		37.18000	0.03718	37.310	7.98	0.03		0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	105.30000		0.10530		103.43000	0.10343	105.300	7.86	0.07		0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	307.19000		0.30719		299.41000	0.29941	307.190	8.08	0.16		0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	382.68000		0.38268		372.58000	0.37258	382.680	8.14	0.18		0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	720.60000		0.72060		700.13000	0.70013	720.600	8.33	0.29		0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,290.81000		2.29081	2,403.96000	2.40396	2,290.810		8.47	0.61		0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,601.27000		1.60127	1,698.12000	1.69812	1,601.270		8.64	0.48		0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,484.18000		1.48418	1,577.54000	1.57754	1,484.180		8.68	0.46		0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	925.07000		0.92507	997.42000	0.99742	925.070		8.97	0.32		0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	613.96000		0.61396	670.27000	0.67027	613.960		9.27	0.23		0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	140.24000		0.14024	160.18000	0.16018	140.240		10.29	0.06		0	1,800.0
R2030	On 04/08/2022	Bond Future			9.79044	90.87750			9.82028	90.73147		8.52	0.00		0	24,189.0
R2030	On 04/08/2022	Bond Future	8.30	Call	186.40000		0.18640	180.93000	0.18093	186.400		8.00	0.08		0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	767.42000		0.76742	744.49000	0.74449	767.420		8.09	0.25		0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	615.17000		0.61517	654.72000	0.65472	615.170		9.71	0.18		0	800.0
R2030	On 03/11/2022	Bond Future			9.99659	92.04467		10.02787	91.89681			8.23	0.00		0	0.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00		0	0.0
R2032	On 03/02/2022	Bond Future			9.82109	93.00294			9.85841	92.78293		9.76	0.00	167,126,283.18	1,797	41,034.0
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	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	0.00000	0.00000		0.00000	0.00000	0.000		8.74	0.00		0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	10.60000	0.01060		33.49000	0.03349	10.600		9.28	0.03		0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	23.23000	0.02323		55.89000	0.05589	23.230		9.40	0.07		0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	368.18000	0.36818		628.79000	0.62879	368.180		9.94	0.53		0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	623.50000	0.62350		615.62000	0.61562	623.500		10.21	0.71		0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	159.16000	0.15916		371.29000	0.37129	159.160		10.21	0.29		0	900.0
R2032	On 03/02/2022	Bond Future	10.04	Call	1,310.29000	1.31029		1,200.22000	1.20022	1,310.290		10.63	0.93		0	100.0
R2032	On 03/02/2022	Bond Future	10.14	Put	7.12000	0.00712		62.85000	0.06285	7.120		10.95	0.02		0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	0.17000	0.00017		8.43000	0.00843	0.170		11.46	0.00		0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	0.02000	0.00002		2.69000	0.00269	0.020		11.61	0.00		0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	0.00000	0.00000		1.01000	0.00101	0.000		11.74	0.00		0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	0.00000	0.00000		0.18000	0.00018	0.000		11.94	0.00		0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	0.00000	0.00000		0.01000	0.00001	0.000		12.28	0.00		0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	0.00000	0.00000		0.00000	0.00000	0.000		12.35	0.00		0	400.0
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	210.0
R2032	On 05/05/2022	Bond Future			10.00859	90.00155		10.04733	89.77983			9.92	0.00	161,732,785.35	1,797	133,320.0
R2032	On 05/05/2022	Bond Future	9.58	Call	766.74000	0.76674		726.81000	0.72681	766.740		9.42	0.29		0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,360.34000	2.36034		2,259.26000	2.25926	2,360.340		10.11	0.59		0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	2,754.00000	2.75400		2,641.11000	2.64111	2,754.000		10.24	0.64		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	10.98	Put	369.76000		0.36976	420.20000	0.42020	369.760	11.34	0.14	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	258.50000		0.25850	297.30000	0.29730	258.500	11.61	0.10	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.19548		91.18983	10.23585	90.96549		9.44	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	279.88000		0.27988	264.19000	0.26419	279.880	8.44	0.11	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,247.70000		1.24770	1,190.86000	1.19086	1,247.700	8.97	0.34	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	502.60000		0.50260	546.37000	0.54637	502.600	11.08	0.13	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.39204		88.21303	10.43417	87.98584		9.51	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	718.88000		0.71888	684.51000	0.68451	718.880	8.74	0.20	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,587.84000		3.58784	3,730.22000	3.73022	3,587.840	9.45	0.55	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,535.73000		2.53573	2,651.90000	2.65190	2,535.730	9.74	0.44	0.00	0	180.0	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 03/02/2022	Bond Future			10.30574		93.79190	10.34800	93.51482		10.97	0.00	0.00	0	12,403.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	0.00000		0.00000	0.04000	0.00004	0.000	9.85	0.00	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	0.36000		0.00036	4.09000	0.00409	0.360	10.09	0.00	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	25.29000		0.02529	58.69000	0.05869	25.290	10.51	0.07	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	194.69000		0.19469	244.63000	0.24463	194.690	10.94	0.32	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	242.39000		0.24239	288.41000	0.28841	242.390	11.00	0.38	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	280.16000		0.28016	566.09000	0.56609	280.160	11.28	0.41	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	545.51000		0.54551	547.51000	0.54751	545.510	11.31	0.62	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	11.00000		0.01100	87.76000	0.08776	11.000	12.23	0.03	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	6.07000		0.00607	63.45000	0.06345	6.070	12.38	0.02	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	0.00000		0.00000	1.31000	0.00131	0.000	13.28	0.00	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	0.00000		0.00000	1.03000	0.00103	0.000	13.32	0.00	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	0.00000		0.00000	0.49000	0.00049	0.000	13.43	0.00	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	0.00000		0.00000	0.05000	0.00005	0.000	13.75	0.00	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	0.00000		0.00000	0.03000	0.00003	0.000	13.83	0.00	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	0.00000		0.00000	0.01000	0.00001	0.000	13.93	0.00	0.00	0	683.0	
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	280.0	
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	1,800.0	
R2035	On 05/05/2022	Bond Future			10.48989		90.44704	10.53368	90.16758		11.21	0.00	5,426,822.40	60	70,742.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	2,891.39000		2.89139	2,752.86000	2.75286	2,891.390	11.47	0.62	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	1,227.28000		1.22728	1,355.31000	1.35531	1,227.280	11.63	0.34	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	51.44000		0.05144	63.31000	0.06331	51.440	14.43	0.02	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			10.67901		91.60080	10.72459	91.31789		10.66	0.00	0.00	0	48,495.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	374.44000		0.37444	349.99000	0.34999	374.440	9.46	0.13	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	708.01000		0.70801	664.95000	0.66495	708.010	9.57	0.21	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,292.35000		2.29235	2,186.07000	2.18607	2,292.350	10.46	0.46	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,873.38000		2.87338	3,038.99000	3.03899	2,873.380	10.56	0.50	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,670.88000		1.67088	1,789.27000	1.78927	1,670.880	11.06	0.34	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	538.00000		0.53800	588.97000	0.58897	538.000	12.68	0.13	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.86670		88.31791	10.91410	88.03149		10.80	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000			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
R2037	On 03/02/2022	Bond Future			10.50029		85.24675		10.52741	85.06722		12.16	0.00	89,338,594.00	1,048	58,529.0
R2037	On 05/05/2022	Bond Future			10.67965		86.29750		10.70768	86.11668		11.87	0.00	90,439,780.00	1,048	83,923.0
R2037	On 04/08/2022	Bond Future			10.86268		83.18019		10.89180	82.99728		11.89	0.00	0.00	0	49,415.0
R2037	On 04/08/2022	Bond Future	10.10	Call	896.95000		0.89695		869.81000	0.86981	896.950	11.07	0.24	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,725.36000		2.72536	2,835.13000	2.83513	2,725.360		12.05	0.47	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	4,101.50000		4.10150	4,009.24000	4.00924	4,101.500		12.46	0.63	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,570.98000		1.57098	1,649.79000	1.64979	1,570.980		12.82	0.31	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	903.84000		0.90384	957.80000	0.95780	903.840		13.77	0.19	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.04205		84.24859		11.07230	84.06329		11.47	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			10.59493		87.49314		10.62197	87.29969		12.75	0.00	254,167,571.70	2,905	20,779.0
R2040	On 03/02/2022	Bond Future	10.60	Call	434.70000		0.43470	512.84000	0.51284	434.700		13.16	0.52	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.76793		88.57163		10.79588	88.37672		12.44	0.00	283,872,074.15	3,205	57,634.0
R2040	On 05/05/2022	Bond Future	9.82	Call	189.64000		0.18964	185.05000	0.18505	189.640		10.84	0.09	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,575.39000		1.57539	1,529.89000	1.52989	1,575.390		12.20	0.41	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	46.31000		0.04631	55.13000	0.05513	46.310		16.13	0.02	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.94425		85.23403		10.97329	85.03679		12.47	0.00	0.00	0	39,528.0
R2040	On 04/08/2022	Bond Future	9.70	Call	321.75000		0.32175	311.23000	0.31123	321.750		11.05	0.10	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,264.46000		2.26446	2,204.48000	2.20448	2,264.460		12.41	0.43	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	807.53000		0.80753	857.99000	0.85799	807.530		15.01	0.16	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.11649		86.32874		11.14663	86.12904		12.03	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			10.65446		84.13962		10.68141	83.94321		13.42	0.00	1,712,072,987.76	20,348	22,584.0
R2044	On 05/05/2022	Bond Future			10.81927		85.17680		10.84713	84.97885		13.09	0.00	999,464,571.20	11,734	55,182.0
R2044	On 04/08/2022	Bond Future			10.98699		81.91952		11.01592	81.71925		13.13	0.00	0.00	0	21,683.0
R2044	On 03/11/2022	Bond Future			11.15041		82.97168		11.18043	82.76889		12.67	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			10.59917		87.61718		10.61604	87.48991		13.20	0.00	0.00	0	125,180.0
R2048	On 03/02/2022	Bond Future	10.20	Call	0.23000		0.00023	4.92000	0.00492	0.230		12.26	0.00	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	3.67000		0.00367	24.88000	0.02488	3.670		12.50	0.01	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	31.24000		0.03124	92.54000	0.09254	31.240		12.85	0.07	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	2,233.90000		2.23390	2,176.74000	2.17674	2,233.900		15.07	0.97	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,938.63000		2.93863	2,845.12000	2.84512	2,938.630		15.58	0.99	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			10.75592		84.26032		10.77331	84.13241		13.54	0.00	0.00	0	159,613.0
R2048	On 04/08/2022	Bond Future			10.91584		85.33447		10.93389	85.20511		12.91	0.00	0.00	0	6,016.0
R2048	On 03/11/2022	Bond Future			11.07288		82.03337		11.09161	81.90242		13.11	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



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			10.29465		72.44649		10.32164	72.29153		12.27	0.00	0.00	0	5,461.0
R209	On 05/05/2022	Bond Future			10.45804		70.19718		10.48586	70.04113		12.52	0.00	40,012,392.60	570	18,305.0
R209	On 05/05/2022	Bond Future	9.75	Call	339.73000		0.33973		330.02000	0.33002	339.730	11.24	0.16	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,401.36000		2.40136		2,521.59000	2.52159	2,401.360	12.19	0.59	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,111.70000		1.11170		1,194.19000	1.19419	1,111.700	12.85	0.35	0.00	0	3,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	133.28000		0.13328		152.57000	0.15257	133.280	15.27	0.06	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.61958		71.12396		10.64838	70.96605		11.95	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.78694		68.89505		10.81679	68.73514		12.06	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			214.09084		214.09084		214.06247	214.06247			0.00	12,845,450.40	60	1,126.0
R210	On 05/05/2022	Bond Future			213.91056		213.91056		213.88416	213.88416			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			216.78601		216.78601		216.75995	216.75995			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			216.69768		216.69768		216.67072	216.67072			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			9.64093		87.38970		9.68323	87.16461		9.39	0.00	166,127,819.70	1,901	17,934.0
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	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.48	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	0.01000		0.00001		0.38000	0.00038	0.010	8.51	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	0.07000		0.00007		1.42000	0.00142	0.070	8.52	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	476.74000		0.47674		736.17000	0.73617	476.740	9.00	0.67	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	81.80000		0.08180		246.62000	0.24662	81.800	9.42	0.20	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	2.19000		0.00219		33.26000	0.03326	2.190	10.06	0.01	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	0.13000		0.00013		7.50000	0.00750	0.130	10.52	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	0.09000		0.00009		6.08000	0.00608	0.090	10.58	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	0.02000		0.00002		2.57000	0.00257	0.020	10.82	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	0.00000		0.00000		0.02000	0.00002	0.000	11.44	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	0.00000		0.00000		0.01000	0.00001	0.000	11.57	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.82836		84.91482		9.87230	84.68790		9.62	0.00	161,423,072.82	1,901	22,864.0
R213	On 04/08/2022	Bond Future			10.02149		86.00019		10.06736	85.77051		9.13	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.21597		83.58930		10.26386	83.35670		9.20	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	677.24000		0.67724		640.32000	0.64032	677.240	8.46	0.20	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,254.44000		3.25444		3,398.91000	3.39891	3,254.440	9.03	0.55	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,322.76000		2.32276		2,441.11000	2.44111	2,322.760	9.28	0.44	0.00	0	200.0

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
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	10.59924	69.61194	10.62615	69.45196		13.26	0.00	0.00	0	11,604.0
R214		On 05/05/2022	Bond Future	10.75746	67.17292	10.78520	67.01177		13.58	0.00	0.00	0	16,773.0
R214		On 04/08/2022	Bond Future	10.91866	68.02923	10.94741	67.86610		12.96	0.00	0.00	0	1,337.0
R214		On 03/11/2022	Bond Future	11.07707	65.63766	11.10684	65.47250		13.16	0.00	0.00	0	0.0
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>5,702,276,434.57</b>	<b>62,656</b>	<b>1 602 128.0</b>
<b>Grand Total:</b>											<b>5,702,276,434.57</b>	<b>62,656</b>	<b>1 602 128.0</b>