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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2021

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
Derivatives														
AL37	On 03/02/2022	Index Future	813.37000		813.37000		816.30700	816.30700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	822.97700		822.97700		825.95200	825.95200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	832.90500		832.90500		835.91700	835.91700			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	843.34600		843.34600		846.39700	846.39700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	928.61800		928.61800		932.06200	932.06200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	939.58600		939.58600		943.07500	943.07500			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	950.92100		950.92100		954.45300	954.45300			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	962.84000		962.84000		966.41800	966.41800			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	825.31500		825.31500		826.59300	826.59300			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future	835.06400		835.06400		836.36000	836.36000			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	845.13700		845.13700		846.45000	846.45000			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	855.73100		855.73100		857.06200	857.06200			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	11.31607		78.69504		11.32158	78.66608			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.54878		75.86621		11.55426	75.83825			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.79156		76.76208		11.79719	76.73420			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.03772		74.00331		12.04349	73.97558			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	11.78563		77.32300		11.80037	77.23402			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.00425		73.99677		12.01940	73.90808			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.22606		74.86892		12.24180	74.77951			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.45151		71.60680		12.46785	71.51678			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	814.39400		814.39400		815.74200	815.74200			0.00	0.00	0	987.0
GOVI	On 05/05/2022	GOVI	824.01400		824.01400		825.38100	825.38100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	833.95400		833.95400		835.33900	835.33900			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	844.40800		844.40800		845.81100	845.81100			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.91043		154.91043		154.89207	154.89207			0.00	0.00	0	5,554.0
I2025	On 05/05/2022	Bond Future	156.77793		156.77793		156.76211	156.76211			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	157.11390		157.11390		157.09866	157.09866			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.09994		159.09994		159.08546	159.08546			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	113.48589		113.48589		113.46158	113.46158			0.00	0.00	0	3,872.0
I2029	On 05/05/2022	Bond Future	113.65294		113.65294		113.63027	113.63027			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	115.06625		115.06625		115.04385	115.04385			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.29588		115.29588		115.27391	115.27391			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	112.05336		112.05336		112.02622	112.02622			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future	112.12095		112.12095		112.09545	112.09545			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future	113.51518		113.51518		113.48996	113.48996			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	113.64456		113.64456		113.61969	113.61969			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	125.98045	125.98045		125.94870	125.94870			0.00	0.00	0	6,294.0
I2038	On	05/05/2022			Bond Future	127.49915	127.49915		127.46926	127.46926			0.00	0.00	0	677.0
I2038	On	04/08/2022			Bond Future	127.26951	127.26951		127.23985	127.23985			0.00	0.00	0	0.0
I2038	On	03/11/2022			Bond Future	128.87847	128.87847		128.84922	128.84922			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	117.04420	117.04420		117.01514	117.01514			0.00	0.00	0	15,506.0
I2046	On	05/05/2022			Bond Future	116.56814	116.56814		116.54055	116.54055			0.00	0.00	0	171.0
I2046	On	04/08/2022			Bond Future	118.01776	118.01776		117.99050	117.99050			0.00	0.00	0	0.0
I2046	On	03/11/2022			Bond Future	117.58524	117.58524		117.55829	117.55829			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	119.26530	119.26530		119.68986	119.68986			0.00	0.00	0	9,280.0
I2050	On	05/05/2022			Bond Future	120.70284	120.70284		121.13467	121.13467			0.00	0.00	0	379.0
I2050	On	04/08/2022			Bond Future	120.18822	120.18822		120.62593	120.62593			0.00	0.00	0	0.0
I2050	On	03/11/2022			Bond Future	121.70762	121.70762		122.15160	122.15160			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	307.64200	307.64200		307.78600	307.78600			0.00	0.00	0	483.0
IGOV	On	05/05/2022			Index Future	311.35200	311.35200		311.49900	311.49900			0.00	0.00	0	16.0
IGOV	On	04/08/2022			Index Future	315.18300	315.18300		315.33200	315.33200			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	319.20800	319.20800		319.35900	319.35900			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	3.92500	96.07500		3.92500	96.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.16000	95.84000		4.15000	95.85000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.23500	95.76500		4.20500	95.79500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.52000	95.48000		4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.58000	95.42000		4.55000	95.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.83500	95.16500		4.79500	95.20500			0.00	0.00	0	72.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.21000	94.79000		5.14000	94.86000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.65500	94.34500		5.58500	94.41500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.90500	94.09500		5.76500	94.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.17000	93.83000		6.09000	93.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.35500	93.64500		6.26500	93.73500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.52500	93.47500		6.40500	93.59500			0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.82625	112.04223		7.73731	112.42056		5.73	0.00	6,722,533.80	60	69,866.0
R186	On	05/05/2022			Bond Future	8.03660	113.36511		7.94092	113.74993		5.67	0.00	0.00	0	4,514.0
R186	On	05/05/2022	6.73	Call	Bond Future	120.73000	0.12073		166.79000	0.16679	120.730	5.29	0.08	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	422.29000	0.42229		486.88000	0.48688	422.290	5.34	0.21	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	639.05000	0.63905		731.40000	0.73140	639.050	5.45	0.28	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	1,251.23000	1.25123	1,416.78000	1.41678	1,251.230	5.63	0.44	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	8.14	Call	1,780.20000	1.78020	1,992.71000	1.99271	1,780.200	5.72	0.55	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	2,285.87000	2.28587	2,526.60000	2.52660	2,285.870	5.81	0.63	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	699.28000	0.69928	584.23000	0.58423	699.280	5.98	0.27	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	457.87000	0.45787	374.01000	0.37401	457.870	6.17	0.19	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	322.91000	0.32291	260.29000	0.26029	322.910	6.33	0.14	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.26516	109.41442	8.16227	109.80490		5.77	0.00	0.00	0	0.0	
R186	On 04/08/2022	Bond Future	6.96	Call	285.65000	0.28565	336.48000	0.33648	285.650	5.09	0.13	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	1,415.18000	1.41518	1,525.87000	1.52587	1,415.180	5.64	0.41	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	474.52000	0.47452	390.02000	0.39002	474.520	6.69	0.15	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.50068	110.82219	8.38980	111.21781		5.62	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			322.11374	322.11374	322.11341	322.11341			0.00	0.00	0	1,132.0	
R197	On 05/05/2022	Bond Future			325.99649	325.99649	326.00174	326.00174			0.00	0.00	0	237.0	
R197	On 04/08/2022	Bond Future			321.67776	321.67776	321.68472	321.68472			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			325.74474	325.74474	325.75382	325.75382			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			245.43053	245.43053	245.37303	245.37303			0.00	0.00	0	7,693.0	
R202	On 05/05/2022	Bond Future			248.38899	248.38899	248.33511	248.33511			0.00	0.00	0	413.0	
R202	On 04/08/2022	Bond Future			247.03047	247.03047	246.97717	246.97717			0.00	0.00	0	0.0	
R202	On 03/11/2022	Bond Future			250.15338	250.15338	250.10092	250.10092			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			5.19257	106.03543	5.14937	106.08014		1.19	0.00	0.00	0	16,431.0	
R2023	On 05/05/2022	Bond Future			5.32129	103.37728	5.26198	103.42439		1.04	0.00	0.00	0	835.0	
R2023	On 04/08/2022	Bond Future			5.51375	104.60691	5.42581	104.65564		0.74	0.00	0.00	0	0.0	
R2023	On 03/11/2022	Bond Future			5.90789	102.02545	5.74688	102.07498		0.46	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			9.46811	92.07977	9.40584	92.40574		9.41	0.00	0.00	0	82,799.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	19.63000	0.01963	26.46000	0.02646	19.630	8.67	0.02	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	175.05000	0.17505	220.57000	0.22057	175.050	8.88	0.13	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.20	Call	591.95000	0.59195	705.81000	0.70581	591.950	9.17	0.32	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	1,511.62000	1.51162	1,334.00000	1.33400	1,511.620	9.30	0.58	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,566.53000	1.56653	1,771.35000	1.77135	1,566.530	9.49	0.60	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	568.67000	0.56867	482.62000	0.48262	568.670	9.66	0.29	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.80	Call	2,253.71000	2.25371	2,497.09000	2.49709	2,253.710	9.68	0.72	0.00	0	950.0	

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	
R2030	On	03/02/2022			Bond Future	9.90	Put	418.94000	0.41894	352.21000	0.35221	418.940	9.81	0.23	0.00	0	8,000.0
R2030	On	03/02/2022			Bond Future	10.85	Put	23.91000	0.02391	19.53000	0.01953	23.910	10.95	0.02	0.00	0	1,000.0
R2030	On	05/05/2022			Bond Future			9.68037	93.16761	9.61479	93.49911		9.12	0.00	0.00	0	14,763.0
R2030	On	05/05/2022			Bond Future	7.73	Call	38.14000	0.03814	47.77000	0.04777	38.140	8.64	0.02	0.00	0	200.0
R2030	On	05/05/2022			Bond Future	8.14	Call	107.16000	0.10716	131.13000	0.13113	107.160	8.52	0.05	0.00	0	1,800.0
R2030	On	05/05/2022			Bond Future	8.47	Call	225.83000	0.22583	270.22000	0.27022	225.830	8.43	0.10	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	8.81	Call	496.05000	0.49605	535.08000	0.53508	496.050	8.64	0.19	0.00	0	200.0
R2030	On	05/05/2022			Bond Future	8.89	Call	585.48000	0.58548	631.33000	0.63133	585.480	8.70	0.21	0.00	0	1,800.0
R2030	On	05/05/2022			Bond Future	9.35	Put	3,003.83000	3.00383	2,769.00000	2.76900	3,003.830	9.03	0.62	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	9.95	Put	1,517.38000	1.51738	1,343.88000	1.34388	1,517.380	9.50	0.39	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	10.20	Put	1,125.25000	1.12525	971.91000	0.97191	1,125.250	9.79	0.31	0.00	0	200.0
R2030	On	05/05/2022			Bond Future	11.04	Put	394.79000	0.39479	323.79000	0.32379	394.790	10.81	0.13	0.00	0	1,800.0
R2030	On	04/08/2022			Bond Future			9.90915	90.25090	9.84015	90.58710		9.17	0.00	0.00	0	0.0
R2030	On	04/08/2022			Bond Future	8.30	Call	290.20000	0.29020	320.22000	0.32022	290.200	8.60	0.10	0.00	0	800.0
R2030	On	04/08/2022			Bond Future	9.05	Call	938.16000	0.93816	977.17000	0.97717	938.160	8.74	0.26	0.00	0	800.0
R2030	On	04/08/2022			Bond Future	10.95	Put	1,039.93000	1.03993	895.49000	0.89549	1,039.930	10.32	0.23	0.00	0	800.0
R2030	On	03/11/2022			Bond Future			10.12917	91.42007	10.05668	91.76090		8.90	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			9.91395	92.45684	9.86164	92.76393		10.41	0.00	0.00	0	124,449.0
R2032	On	03/02/2022			Bond Future	8.91	Call	26.57000	0.02657	27.91000	0.02791	26.570	9.40	0.02	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	9.14	Call	92.18000	0.09218	95.85000	0.09585	92.180	9.63	0.07	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	9.58	Call	547.79000	0.54779	588.31000	0.58831	547.790	10.22	0.28	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	9.62	Call	619.90000	0.61990	669.21000	0.66921	619.900	10.26	0.30	0.00	0	210.0
R2032	On	03/02/2022			Bond Future	9.81	Put	1,658.82000	1.65882	1,445.83000	1.44583	1,658.820	10.48	0.57	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	9.90	Call	1,299.22000	1.29922	1,412.91000	1.41291	1,299.220	10.58	0.50	0.00	0	900.0
R2032	On	03/02/2022			Bond Future	9.90	Put	1,380.98000	1.38098	1,187.58000	1.18758	1,380.980	10.58	0.50	0.00	0	900.0
R2032	On	03/02/2022			Bond Future	10.04	Call	1,754.85000	1.75485	1,897.37000	1.89737	1,754.850	10.76	0.59	0.00	0	100.0
R2032	On	03/02/2022			Bond Future	10.14	Put	815.54000	0.81554	667.15000	0.66715	815.540	10.92	0.34	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	10.35	Put	494.41000	0.49441	383.57000	0.38357	494.410	11.26	0.23	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	10.45	Put	384.66000	0.38466	291.83000	0.29183	384.660	11.42	0.19	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	10.53	Put	312.98000	0.31298	233.48000	0.23348	312.980	11.55	0.16	0.00	0	210.0
R2032	On	03/02/2022			Bond Future	10.66	Put	221.94000	0.22194	161.61000	0.16161	221.940	11.76	0.12	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	10.90	Put	110.39000	0.11039	80.13000	0.08013	110.390	12.05	0.07	0.00	0	900.0
R2032	On	03/02/2022			Bond Future	10.95	Put	94.45000	0.09445	69.03000	0.06903	94.450	12.09	0.06	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	11.13	Put	52.85000	0.05285	38.38000	0.03838	52.850	12.26	0.03	0.00	0	210.0
R2032	On	05/05/2022			Bond Future			10.11357	89.40243	10.05872	89.71479		10.42	0.00	0.00	0	20,406.0
R2032	On	05/05/2022			Bond Future	9.58	Call	979.38000	0.97938	1,006.27000	1.00627	979.380	9.96	0.30	0.00	0	780.0
R2032	On	05/05/2022			Bond Future	10.18	Call	2,477.10000	2.47710	2,591.22000	2.59122	2,477.100	10.59	0.54	0.00	0	780.0
R2032	On	05/05/2022			Bond Future	10.29	Call	2,833.59000	2.83359	2,958.17000	2.95817	2,833.590	10.71	0.58	0.00	0	993.0
R2032	On	05/05/2022			Bond Future	10.98	Put	789.73000	0.78973	661.32000	0.66132	789.730	11.75	0.21	0.00	0	993.0
R2032	On	05/05/2022			Bond Future	11.18	Put	611.66000	0.61166	507.73000	0.50773	611.660	12.03	0.17	0.00	0	780.0
R2032	On	04/08/2022			Bond Future			10.32136	90.44306	10.26401	90.75980		10.00	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
R2032	On 04/08/2022	Bond Future	8.97	Call	393.10000	0.39310	417.32000	0.41732	393.100	9.04	0.13	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,385.14000	1.38514	1,393.09000	1.39309	1,385.140	9.56	0.32	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	876.61000	0.87661	738.87000	0.73887	876.610	11.57	0.19	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.53048	87.46942	10.47049	87.79061		10.14	0.00	0.00	0	0.0
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			10.36815	93.38313	10.38215	93.29180		11.68	0.00	0.00	0	108,562.0
R2035	On 03/02/2022	Bond Future	9.70	Call	174.93000	0.17493	139.45000	0.13945	174.930	10.88	0.11	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	424.82000	0.42482	357.62000	0.35762	424.820	11.23	0.21	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	761.81000	0.76181	673.59000	0.67359	761.810	11.49	0.32	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	1,114.99000	1.11499	1,021.49000	1.02149	1,114.990	11.67	0.42	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,172.37000	1.17237	1,077.84000	1.07784	1,172.370	11.69	0.43	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	1,603.92000	1.60392	1,594.01000	1.59401	1,603.920	11.80	0.51	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,452.69000	1.45269	1,350.65000	1.35065	1,452.690	11.81	0.50	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	892.64000	0.89264	862.33000	0.86233	892.640	12.22	0.34	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	814.86000	0.81486	781.51000	0.78151	814.860	12.29	0.31	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	324.53000	0.32453	292.88000	0.29288	324.530	13.02	0.15	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	308.43000	0.30843	277.64000	0.27764	308.430	13.06	0.14	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	264.56000	0.26456	236.35000	0.23635	264.560	13.17	0.12	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	168.60000	0.16860	148.52000	0.14852	168.600	13.47	0.08	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	145.87000	0.14587	129.29000	0.12929	145.870	13.53	0.07	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	122.27000	0.12227	109.38000	0.10938	122.270	13.60	0.06	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	42.94000	0.04294	38.72000	0.03872	42.940	13.99	0.02	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	26.46000	0.02646	23.70000	0.02370	26.460	14.16	0.02	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.55877	90.00803	10.57308	89.91721		11.75	0.00	0.00	0	8,926.0
R2035	On 05/05/2022	Bond Future	10.72	Call	3,133.99000	3.13399	3,006.02000	3.00602	3,133.990	12.00	0.58	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,878.93000	1.87893	1,832.66000	1.83266	1,878.930	12.14	0.39	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	191.45000	0.19145	181.08000	0.18108	191.450	14.97	0.05	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.75892	91.05379	10.77375	90.96232		11.25	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	551.18000	0.55118	509.07000	0.50907	551.180	10.13	0.15	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	932.24000	0.93224	852.45000	0.85245	932.240	10.25	0.23	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,513.48000	2.51348	2,351.39000	2.35139	2,513.480	11.06	0.45	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,575.53000	3.57553	3,505.74000	3.50574	3,575.530	11.15	0.52	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,272.86000	2.27286	2,187.62000	2.18762	2,272.860	11.63	0.37	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	888.23000	0.88823	801.72000	0.80172	888.230	13.19	0.17	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.95961	87.75775	10.97495	87.66576		11.44	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
R2037	On 03/02/2022	Bond Future			10.58861	84.66412	10.58691	84.67528		12.92	0.00	0.00	0	119,325.0
R2037	On 05/05/2022	Bond Future			10.77818	85.66441	10.77617	85.67725		12.41	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			10.97895	82.40551	10.97679	82.41893		12.52	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,000.58000	1.00058	963.48000	0.96348	1,000.580	11.42	0.24	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,467.37000	3.46737	3,400.46000	3.40046	3,467.370	12.42	0.50	0.00	0	50.0

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	04/08/2022			Bond Future		11.21	Call	4,013.41000	4.01341		3,962.85000	3.96285	4,013.410	12.73	0.59	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future		11.42	Put	2,135.50000	2.13550		2,073.38000	2.07338	2,135.500	13.01	0.35	0.00	0	50.0
R2037	On	04/08/2022			Bond Future		11.95	Put	1,324.02000	1.32402		1,271.31000	1.27131	1,324.020	13.89	0.24	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future				11.16853	83.47790		11.16619	83.49206		12.13	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				10.70604	86.70250		10.71941	86.60811		13.52	0.00	0.00	0	89,889.0
R2040	On	03/02/2022	10.60	Call	Bond Future		1,237.49000		1.23749		1,171.33000	1.17133	1,237.490	13.30	0.43	0.00	0.00	0	2,000.0
R2040	On	05/05/2022			Bond Future				10.88979	87.72688		10.90344	87.63307		12.99	0.00	0.00	0	8,568.0
R2040	On	05/05/2022	9.82	Call	Bond Future		332.28000		0.33228		310.93000	0.31093	332.280	11.49	0.11	0.00	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future		1,687.51000		1.68751		1,623.76000	1.62376	1,687.510	12.39	0.38	0.00	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future		199.29000		0.19929		193.57000	0.19357	199.290	16.72	0.05	0.00	0.00	0	1,200.0
R2040	On	04/08/2022			Bond Future				11.08411	84.24124		11.09825	84.14677		13.11	0.00	0.00	0	0.0
R2040	On	04/08/2022	9.70	Call	Bond Future		446.67000		0.44667		405.26000	0.40526	446.670	11.84	0.12	0.00	0.00	0	460.0
R2040	On	04/08/2022	10.70	Call	Bond Future		2,271.84000		2.27184		2,084.40000	2.08440	2,271.840	12.80	0.40	0.00	0.00	0	460.0
R2040	On	04/08/2022	12.24	Put	Bond Future		1,245.11000		1.24511		1,118.72000	1.11872	1,245.110	15.11	0.21	0.00	0.00	0	460.0
R2040	On	03/11/2022			Bond Future				11.26712	85.33807		11.28173	85.24296		12.70	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				10.74681	83.46973		10.75977	83.37643		14.18	0.00	0.00	0	59,672.0
R2044	On	05/05/2022			Bond Future				10.92126	84.45592		10.93451	84.36303		13.61	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future				11.10539	81.05737		11.11912	80.96379		13.75	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future				11.27842	82.11278		11.29258	82.01871		13.32	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				10.69022	86.93424		10.70810	86.80126		13.90	0.00	0.00	0	192,246.0
R2048	On	03/02/2022	10.20	Call	Bond Future		361.78000		0.36178		319.72000	0.31972	361.780	13.05	0.18	0.00	0.00	0	900.0
R2048	On	03/02/2022	10.30	Call	Bond Future		525.48000		0.52548		473.47000	0.47347	525.480	13.18	0.23	0.00	0.00	0	1,300.0
R2048	On	03/02/2022	10.40	Call	Bond Future		741.10000		0.74110		677.03000	0.67703	741.100	13.37	0.30	0.00	0.00	0	100.0
R2048	On	03/02/2022	10.90	Call	Bond Future		2,550.15000		2.55015		2,436.70000	2.43670	2,550.150	14.16	0.65	0.00	0.00	0	900.0
R2048	On	03/02/2022	11.00	Call	Bond Future		3,043.91000		3.04391		2,924.27000	2.92427	3,043.910	14.33	0.71	0.00	0.00	0	1,400.0
R2048	On	05/05/2022			Bond Future				10.85364	83.54600		10.87200	83.41299		14.06	0.00	0.00	0	2,035.0
R2048	On	04/08/2022			Bond Future				11.02396	84.51560		11.04300	84.38138		13.47	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future				11.19315	81.19894		11.21286	81.06363		13.75	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				10.33609	72.20876		10.33875	72.19354		13.02	0.00	0.00	0	20,306.0
R209	On	05/05/2022			Bond Future				10.50745	69.92037		10.50998	69.90624		13.08	0.00	0.00	0	5,396.0
R209	On	05/05/2022	9.75	Call	Bond Future		573.73000		0.57373		512.72000	0.51272	573.730	11.92	0.21	0.00	0.00	0	8,525.0
R209	On	05/05/2022	10.75	Put	Bond Future		1,635.62000		1.63562		1,575.84000	1.57584	1,635.620	13.39	0.39	0.00	0.00	0	12,050.0
R209	On	05/05/2022	12.00	Put	Bond Future		342.43000		0.34243		301.05000	0.30105	342.430	15.79	0.10	0.00	0.00	0	12,050.0
R209	On	04/08/2022			Bond Future				10.68369	70.73291		10.68624	70.71901		12.57	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	Options Inter
R209	On 03/11/2022	Bond Future			10.85894	68.51022		10.86150	68.49660		12.75	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			213.02060	213.02060		212.98634	212.98634			0.00	0.00	0	1,449.0
R210	On 05/05/2022	Bond Future			212.72768	212.72768		212.69682	212.69682			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.37311	215.37311		215.34287	215.34287			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.17818	215.17818		215.14892	215.14892			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			9.74062	86.86047		9.67821	87.19129		10.11	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	14.56000	0.01456		19.37000	0.01937	14.560	9.14	0.02	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	36.64000	0.03664		47.27000	0.04727	36.640	9.17	0.03	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	191.56000	0.19156		240.72000	0.24072	191.560	9.46	0.14	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	251.60000	0.25160		313.46000	0.31346	251.600	9.52	0.17	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,664.81000	1.66481	1,474.20000	1,474.200	1,664.810	9.95	0.61	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,152.39000	1.15239	1,004.00000	1,004.000	1,152.390	10.12	0.48	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	662.02000	0.66202	564.47000	0.56447	662.020	10.36	0.32	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	457.95000	0.45795	384.97000	0.38497	457.950	10.58	0.24	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	435.36000	0.43536	365.25000	0.36525	435.360	10.61	0.23	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	354.21000	0.35421	294.91000	0.29491	354.210	10.73	0.20	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	135.96000	0.13596	111.40000	0.11140	135.960	11.26	0.09	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	111.20000	0.11120	90.93000	0.09093	111.200	11.36	0.07	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.93717	84.35433		9.87178	84.69058		10.16	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.14513	85.33704		10.07672	85.67795		9.75	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.35629	82.91013		10.28470	83.25574		9.86	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			10.69585	69.04037		10.70868	68.96504		14.04	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			10.86074	66.57604		10.87382	66.50105		14.16	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.03234	67.34859		11.04584	67.27308		13.60	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.20287	64.94419		11.21679	64.86817		13.87	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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											6,722,533.80	60	1 203 939.0
Grand Total:											6,722,533.80	60	1 203 939.0