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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 03/02/2022	Index Future	814.30800	814.30800	814.30800	813.12800	813.12800				0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	823.91900	823.91900	823.91900	822.72900	822.72900				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	833.85600	833.85600	833.85600	832.65300	832.65300				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	844.30500	844.30500	844.30500	843.08800	843.08800				0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	934.96700	934.96700	934.96700	932.97700	932.97700				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	946.00200	946.00200	946.00200	943.99300	943.99300				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	957.41200	957.41200	957.41200	955.37900	955.37900				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	969.41000	969.41000	969.41000	967.35300	967.35300				0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	829.92100	829.92100	829.92100	828.07800	828.07800				0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future	839.71700	839.71700	839.71700	837.85500	837.85500				0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	849.84400	849.84400	849.84400	847.96200	847.96200				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	860.49400	860.49400	860.49400	858.58900	858.58900				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	11.23436	79.12627		11.26755	78.95070			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.46375	76.30198		11.49828	76.12460			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.70288	77.20315		11.73888	77.02366			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	11.94526	74.44963		11.98279	74.26801			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	11.68915	77.90980		11.72717	77.67766			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	11.90370	74.58993		11.94331	74.35532			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.12120	75.46932		12.16251	75.23181			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.34208	72.21455		12.38517	71.97421			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	818.95400	818.95400		817.15100	817.15100			0.00	0.00	0	987.00
GOVI	On 05/05/2022	GOVI	828.62000	828.62000		826.79900	826.79900			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	838.61400	838.61400		836.77300	836.77300			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	849.12300	849.12300		847.26000	847.26000			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.05781	155.05781		154.91499	154.91499			0.00	0.00	0	5,554.00
I2025	On 05/05/2022	Bond Future	156.92576	156.92576		156.78191	156.78191			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.26318	157.26318		157.11773	157.11773			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.25060	159.25060		159.10357	159.10357			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	113.49809	113.49809		113.49203	113.49203			0.00	0.00	0	3,872.00
I2029	On 05/05/2022	Bond Future	113.66425	113.66425		113.65862	113.65862			0.00	0.00	0	591.00
I2029	On 04/08/2022	Bond Future	115.07745	115.07745		115.07186	115.07186			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	115.30691	115.30691		115.30139	115.30139			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	113.27331	113.27331		111.62485	111.62485			0.00	0.00	0	7,281.00
I2033	On 05/05/2022	Bond Future	113.35468	113.35468		111.68691	111.68691			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	114.76395	114.76395		113.07556	113.07556			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	114.90872	114.90872		113.19920	113.19920			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			127.64432	127.64432		127.63676	127.63676			0.00	0.00	0	6,104.00
I2038	On 05/05/2022	Bond Future			129.18209	129.18209		129.17490	129.17490			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future			128.97296	128.97296		128.96582	128.96582			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future			130.60309	130.60309		130.59602	130.59602			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			118.45435	118.45435		117.05165	117.05165			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future			117.99402	117.99402		116.57497	116.57497			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future			119.46105	119.46105		118.02458	118.02458			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future			119.04642	119.04642		117.59184	117.59184			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			120.41775	120.41775		120.41048	120.41048			0.00	0.00	0	9,280.00
I2050	On 05/05/2022	Bond Future			121.86810	121.86810		121.86130	121.86130			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future			121.36771	121.36771		121.36093	121.36093			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future			122.90159	122.90159		122.89505	122.89505			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
IGOV	On 03/02/2022	Index Future			309.53100	309.53100		308.46300	308.46300			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future			313.26100	313.26100		312.18200	312.18200			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future			317.11400	317.11400		316.02200	316.02200			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future			321.16300	321.16300		320.05700	320.05700			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.92500	96.07500		3.92500	96.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.16000	95.84000		4.17000	95.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.22500	95.77500		4.24500	95.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.52000	95.48000		4.53000	95.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.58000	95.42000		4.59000	95.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.85500	95.14500		4.83500	95.16500			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.23000	94.77000		5.19500	94.80500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.69500	94.30500		5.65500	94.34500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.94000	94.06000		5.90500	94.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.20000	93.80000		6.17000	93.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.38000	93.62000		6.33500	93.66500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.53500	93.46500		6.50500	93.49500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.79593	112.17102		7.83425	112.00828		5.73	0.00	0.00	0	69,865.00
R186	On 05/05/2022	Bond Future			8.00439	113.49447		8.04527	113.33032		5.67	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	126.76000	0.12676		116.25000	0.11625	126.760	5.29	0.08	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	441.71000	0.44171		411.24000	0.41124	441.710	5.34	0.22	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	666.43000	0.66643		624.67000	0.62467	666.430	5.45	0.29	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	1,297.78000	1.29778	1,230.22000	1.23022	1,297.780	5.63	0.45	0.00	0	435.00	
R186	On 05/05/2022	Bond Future	8.14	Call	1,840.44000	1.84044	1,755.35000	1.75535	1,840.440	5.72	0.56	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.35	Call	2,357.00000	2.35700	2,258.36000	2.25836	2,357.000	5.81	0.64	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.64	Put	654.71000	0.65471	703.68000	0.70368	654.710	5.98	0.26	0.00	0	4,035.00	
R186	On 05/05/2022	Bond Future	8.94	Put	425.11000	0.42511	460.24000	0.46024	425.110	6.17	0.18	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	9.18	Put	297.79000	0.29779	324.21000	0.32421	297.790	6.33	0.13	0.00	0	454.00	
R186	On 04/08/2022	Bond Future			8.23066	109.54516	8.27452	109.37899		5.77	0.00	0.00	0	0.00	
R186	On 04/08/2022	Bond Future	6.96	Call	299.04000	0.29904	278.93000	0.27893	299.040	5.09	0.14	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	7.96	Call	1,461.55000	1.46155	1,396.37000	1.39637	1,461.550	5.64	0.42	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	9.78	Put	448.73000	0.44873	476.97000	0.47697	448.730	6.69	0.15	0.00	0	3,600.00	
R186	On 03/11/2022	Bond Future			8.46367	110.95404	8.51080	110.78617		5.62	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			322.11392	322.11392	322.11386	322.11386			0.00	0.00	0	1,132.00	
R197	On 05/05/2022	Bond Future			325.99382	325.99382	325.99514	325.99514			0.00	0.00	0	237.00	
R197	On 04/08/2022	Bond Future			321.67426	321.67426	321.67602	321.67602			0.00	0.00	0	0.00	
R197	On 03/11/2022	Bond Future			325.74022	325.74022	325.74255	325.74255			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			246.64533	246.64533	245.44478	245.44478			0.00	0.00	0	7,693.00	
R202	On 05/05/2022	Bond Future			249.61630	249.61630	248.40236	248.40236			0.00	0.00	0	413.00	
R202	On 04/08/2022	Bond Future			248.27257	248.27257	247.04385	247.04385			0.00	0.00	0	0.00	
R202	On 03/11/2022	Bond Future			251.41018	251.41018	250.16634	250.16634			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			5.17215	106.05656	5.19068	106.03738		1.19	0.00	0.00	0	16,431.00	
R203	On 05/05/2022	Bond Future			5.29556	103.39771	5.31939	103.37879		1.04	0.00	0.00	0	835.00	
R203	On 04/08/2022	Bond Future			5.47656	104.62751	5.51123	104.60831		0.74	0.00	0.00	0	0.00	
R203	On 03/11/2022	Bond Future			5.84182	102.04577	5.90388	102.02668		0.46	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			9.35114	92.69330	9.38917	92.49325		9.41	0.00	0.00	0	82,788.00	
R2030	On 03/02/2022	Bond Future	8.39	Call	30.97000	0.03097	27.42000	0.02742	30.970	8.67	0.03	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	8.85	Call	250.88000	0.25088	226.24000	0.22624	250.880	8.88	0.17	0.00	0	1,000.00	
R2030	On 03/02/2022	Bond Future	9.20	Call	785.49000	0.78549	722.03000	0.72203	785.490	9.17	0.40	0.00	0	950.00	
R2030	On 03/02/2022	Bond Future	9.35	Put	1,155.13000	1.15513	1,270.75000	1.27075	1,155.130	9.30	0.49	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,930.99000	1.93099	1,811.20000	1.81120	1,930.990	9.49	0.68	0.00	0	1,000.00	
R2030	On 03/02/2022	Bond Future	9.78	Put	388.46000	0.38846	446.19000	0.44619	388.460	9.66	0.22	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.80	Call	2,693.86000	2.69386	2,549.32000	2.54932	2,693.860	9.68	0.79	0.00	0	950.00	

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R2030	On 03/02/2022	Bond Future	9.90	Put	277.23000	0.27723		322.45000	0.32245	277.230	9.81	0.17	0.00	0	8,000.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	12.21000	0.01221		15.80000	0.01580	12.210	10.95	0.01	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			9.55799	93.78748		9.59775	93.58550		9.12	0.00	0.00	0	14,763.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	51.27000	0.05127		46.98000	0.04698	51.270	8.64	0.03	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	140.34000	0.14034		129.44000	0.12944	140.340	8.52	0.07	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	289.19000	0.28919		268.30000	0.26830	289.190	8.43	0.13	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	613.49000	0.61349		574.86000	0.57486	613.490	8.64	0.22	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	718.46000	0.71846		674.73000	0.67473	718.460	8.70	0.25	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,620.12000	2.62012		2,744.66000	2.74466	2,620.120	9.03	0.57	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,274.87000	1.27487		1,353.46000	1.35346	1,274.870	9.50	0.34	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	932.60000	0.93260		995.06000	0.99506	932.600	9.79	0.27	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	314.34000	0.31434		340.51000	0.34051	314.340	10.81	0.10	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			9.78064	90.87834		9.82238	90.67394		9.17	0.00	0.00	0	0.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	355.24000	0.35524		333.76000	0.33376	355.240	8.60	0.12	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	1,102.01000	1.10201		1,048.06000	1.04806	1,102.010	8.74	0.29	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	891.96000	0.89196		939.97000	0.93997	891.960	10.32	0.21	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			9.99447	92.05470		10.03820	91.84805		8.90	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			9.79741	93.14291		9.83018	92.94929		10.41	0.00	0.00	0	124,449.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	42.29000	0.04229		38.27000	0.03827	42.290	9.40	0.04	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	138.25000	0.13825		126.06000	0.12606	138.250	9.63	0.10	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	735.42000	0.73542		683.88000	0.68388	735.420	10.22	0.35	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	825.15000	0.82515		768.64000	0.76864	825.150	10.26	0.38	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,267.32000	1.26732		1,379.09000	1.37909	1,267.320	10.48	0.48	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,637.25000	1.63725		1,543.00000	1.54300	1,637.250	10.58	0.58	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	1,032.94000	1.03294		1,132.31000	1.13231	1,032.940	10.58	0.42	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.04	Call	2,158.35000	2.15835		2,045.41000	2.04541	2,158.350	10.76	0.67	0.00	0	100.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	575.99000	0.57599		644.39000	0.64439	575.990	10.92	0.27	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	332.03000	0.33203		378.39000	0.37839	332.030	11.26	0.17	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	252.15000	0.25215		289.96000	0.28996	252.150	11.42	0.14	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	201.23000	0.20123		233.11000	0.23311	201.230	11.55	0.11	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	138.29000	0.13829		162.13000	0.16213	138.290	11.76	0.08	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	64.51000	0.06451		77.52000	0.07752	64.510	12.05	0.04	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	54.41000	0.05441		65.75000	0.06575	54.410	12.09	0.04	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	28.90000	0.02890		35.64000	0.03564	28.900	12.26	0.02	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			9.99217	90.09575		10.02627	89.90027		10.42	0.00	0.00	0	20,406.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,185.60000	1.18560		1,127.64000	1.12764	1,185.600	9.96	0.34	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,850.40000	2.85040		2,745.48000	2.74548	2,850.400	10.59	0.59	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	3,235.92000	3.23592		3,122.84000	3.12284	3,235.920	10.71	0.63	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	641.13000	0.64113		683.53000	0.68353	641.130	11.75	0.18	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	491.78000	0.49178		526.08000	0.52608	491.780	12.03	0.14	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.19467	91.14481		10.23024	90.94703		10.00	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
R2032	On 04/08/2022	Bond Future	8.97	Call	483.59000	0.48359		457.94000	0.45794	483.590		9.04	0.15	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,614.93000	1.61493		1,550.04000	1.55004	1,614.930		9.56	0.36	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	744.36000	0.74436		781.98000	0.78198	744.360		11.57	0.16	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.39827	88.17939		10.43537	87.97938			10.14	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 03/02/2022	Bond Future			10.29752	93.84594		10.33027	93.63092			11.68	0.00	0.00	0	103,060.00
R2035	On 03/02/2022	Bond Future	9.70	Call	212.64000	0.21264		194.82000	0.19482	212.640		10.88	0.13	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	504.83000	0.50483		466.99000	0.46699	504.830		11.23	0.25	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	889.35000	0.88935		829.06000	0.82906	889.350		11.49	0.37	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	1,285.04000	1.28504		1,204.73000	1.20473	1,285.040		11.67	0.47	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	1,348.75000	1.34875		1,265.46000	1.26546	1,348.750		11.69	0.48	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	1,343.03000	1.34303		1,462.78000	1.46278	1,343.030		11.80	0.46	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	1,657.81000	1.65781		1,561.04000	1.56104	1,657.810		11.81	0.54	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	714.95000	0.71495		795.87000	0.79587	714.950		12.22	0.29	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	648.31000	0.64831		724.07000	0.72407	648.310		12.29	0.27	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	242.00000	0.24200		279.07000	0.27907	242.000		13.02	0.12	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	229.19000	0.22919		264.75000	0.26475	229.190		13.06	0.11	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	194.57000	0.19457		225.92000	0.22592	194.570		13.17	0.10	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	120.30000	0.12030		141.80000	0.14180	120.300		13.47	0.06	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	103.04000	0.10304		122.05000	0.12205	103.040		13.53	0.06	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	85.32000	0.08532		101.68000	0.10168	85.320		13.60	0.05	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	27.91000	0.02791		34.46000	0.03446	27.910		13.99	0.02	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	16.66000	0.01666		20.89000	0.02089	16.660		14.16	0.01	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.48545	90.47544		10.51945	90.25826			11.75	0.00	0.00	0	8,926.00
R2035	On 05/05/2022	Bond Future	10.72	Call	3,390.88000	3.39088		3,270.54000	3.27054	3,390.880		12.00	0.60	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	1,685.51000	1.68551		1,774.42000	1.77442	1,685.510		12.14	0.36	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	161.77000	0.16177		175.29000	0.17529	161.770		14.97	0.05	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.68260	91.52669		10.71798	91.30701			11.25	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	618.53000	0.61853		586.73000	0.58673	618.530		10.13	0.17	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,034.38000	1.03438		986.25000	0.98625	1,034.380		10.25	0.25	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,715.86000	2.71586		2,621.00000	2.62100	2,715.860		11.06	0.47	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,321.29000	3.32129		3,438.53000	3.43853	3,321.290		11.15	0.50	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,086.89000	2.08689		2,172.48000	2.17248	2,086.890		11.63	0.35	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	801.43000	0.80143		841.28000	0.84128	801.430		13.19	0.16	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.88020	88.23619		10.91701	88.01395			11.44	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 03/02/2022	Bond Future			10.50806	85.19526		10.54069	84.97951			12.92	0.00	0.00	0	119,310.00
R2037	On 05/05/2022	Bond Future			10.69459	86.20105		10.72843	85.98319			12.41	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			10.89196	82.94845		10.92717	82.72805			12.52	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,126.45000	1.12645		1,074.96000	1.07496	1,126.450		11.42	0.26	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	3,186.19000	3.18619		3,299.95000	3.29995	3,186.190		12.42	0.48	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/08/2022	Bond Future	11.21	Call	4,325.67000	4.32567	4,198.55000	4.19855	4,325.670	12.73	0.61	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,935.96000	1.93596	2,016.65000	2.01665	1,935.960	13.01	0.33	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,188.12000	1.18812	1,243.12000	1.24312	1,188.120	13.89	0.22	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.07820	84.02722	11.11476	83.80423		12.13	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			10.60527	87.41909	10.64800	87.11410		13.52	0.00	0.00	0	89,889.00	
R2040	On 03/02/2022	Bond Future	10.60	Call	1,536.47000	1.53647	1,405.94000	1.40594	1,536.470	13.30	0.51	0.00	0	2,000.00	
R2040	On 05/05/2022	Bond Future			10.78520	88.45112	10.82954	88.14292		12.99	0.00	0.00	0	8,568.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	414.00000	0.41400	378.10000	0.37810	414.000	11.49	0.14	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,960.32000	1.96032	1,842.07000	1.84207	1,960.320	12.39	0.42	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	158.92000	0.15892	175.66000	0.17566	158.920	16.72	0.04	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			10.97525	84.97414	11.02139	84.66229		13.11	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	534.24000	0.53424	495.97000	0.49597	534.240	11.84	0.14	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,561.63000	2.56163	2,436.51000	2.43651	2,561.630	12.80	0.43	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,087.96000	1.08796	1,153.77000	1.15377	1,087.960	15.11	0.19	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.15410	86.07966	11.20200	85.76410		12.70	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			10.64625	84.19961	10.68379	83.92590		14.18	0.00	0.00	0	59,672.00	
R2044	On 05/05/2022	Bond Future			10.81691	85.19361	10.85584	84.91712		13.61	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			10.99681	81.80384	11.03731	81.52407		13.75	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.16571	82.86822	11.20774	82.58513		13.32	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			10.59480	87.65021	10.62722	87.40575		13.90	0.00	0.00	0	192,246.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	477.95000	0.47795	439.24000	0.43924	477.950	13.05	0.22	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.30	Call	681.65000	0.68165	629.29000	0.62929	681.650	13.18	0.29	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	943.28000	0.94328	875.18000	0.87518	943.280	13.37	0.36	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	3,004.90000	3.00490	2,849.81000	2.84981	3,004.900	14.16	0.72	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	3,542.28000	3.54228	3,372.15000	3.37215	3,542.280	14.33	0.77	0.00	0	1,400.00	
R2048	On 05/05/2022	Bond Future			10.75465	84.26967	10.78826	84.02272		14.06	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			10.92105	85.24782	10.95598	84.99799		13.47	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.08624	81.93993	11.12252	81.68713		13.75	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 03/02/2022	Bond Future			10.25602	72.66912	10.28842	72.48233		13.02	0.00	0.00	0	20,306.00	
R209	On 05/05/2022	Bond Future			10.42458	70.38551	10.45809	70.19689		13.08	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	665.18000	0.66518	627.85000	0.62785	665.180	11.92	0.23	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,445.33000	1.44533	1,522.21000	1.52221	1,445.330	13.39	0.36	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	289.02000	0.28902	310.64000	0.31064	289.020	15.79	0.09	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.59779	71.20358	10.63253	71.01269		12.57	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2022	Bond Future			10.76993	68.98642		10.80591	68.79337		12.75	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			213.88577	213.88577		213.02913	213.02913			0.00	0.00	0	1,449.00
R210	On 05/05/2022	Bond Future			213.60155	213.60155		212.73548	212.73548			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			216.25725	216.25725		215.38063	215.38063			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.07283	216.07283		215.18546	215.18546			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			9.62395	87.48027		9.66186	87.27823		10.11	0.00	0.00	0	22,660.00
R213	On 03/02/2022	Bond Future	8.63	Call	23.41000	0.02341		20.64000	0.02064	23.410	9.14	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	57.01000	0.05701		50.51000	0.05051	57.010	9.17	0.05	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	274.02000	0.27402		247.17000	0.24717	274.020	9.46	0.18	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	354.15000	0.35415		320.68000	0.32068	354.150	9.52	0.22	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	1,286.26000	1.28626	1,409.15000	1.40915	1,286.260		9.95	0.53	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	852.71000	0.85271	949.62000	0.94962	852.710		10.12	0.40	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	460.25000	0.46025	525.06000	0.52506	460.250		10.36	0.25	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	306.54000	0.30654	354.98000	0.35498	306.540		10.58	0.18	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	289.94000	0.28994	336.44000	0.33644	289.940		10.61	0.17	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	231.14000	0.23114	270.40000	0.27040	231.140		10.73	0.14	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	81.19000	0.08119	98.48000	0.09848	81.190		11.26	0.06	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	65.25000	0.06525	79.72000	0.07972	65.250		11.36	0.05	0.00	0	220.00
R213	On 05/05/2022	Bond Future			9.81564	84.98066		9.85510	84.77663		10.16	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.01820	85.97101		10.05941	85.76449		9.75	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.22374	83.55150		10.26676	83.34264		9.86	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/02/2022	Bond Future			10.60051	69.60437		10.63800	69.38170		14.04	0.00	0.00	0	17,604.00
R214	On 05/05/2022	Bond Future			10.76207	67.14610		10.80084	66.92119		14.16	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			10.93001	67.92546		10.97022	67.69782		13.60	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.09684	65.52791		11.13849	65.29763		13.87	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>0 108.000000000</b>	
<b>Grand Total:</b>											<b>0.00</b>	<b>0 108.000000000</b>	