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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/01/2022

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
Derivatives														
AL37	On	03/02/2022	Index Future	810.32300	810.32300		810.71700	810.71700			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	819.85300	819.85300		820.26400	820.26400			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	829.70600	829.70600		830.12600	830.12600			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	840.06400	840.06400		840.49200	840.49200			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	932.62600	932.62600		931.39100	931.39100			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	943.59500	943.59500		942.36000	942.36000			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	954.93500	954.93500		953.69000	953.69000			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	966.85600	966.85600		965.59900	965.59900			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	827.25800	827.25800		826.10500	826.10500			0.00	0.00	0	193.0
ALBI	On	05/05/2022	Index Future	836.98700	836.98700		835.83300	835.83300			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	847.04700	847.04700		845.88200	845.88200			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	857.62100	857.62100		856.44500	856.44500			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	11.27744		78.89849		11.30042	78.77737			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.50905		76.06939		11.53292	75.94723			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.75073		76.96471		11.77562	76.84110			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	11.99586		74.20491		12.02180	74.07989			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	11.73393		77.63650		11.75664	77.49853			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.95077		74.31128		11.97440	74.17204			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.17080		75.18430		12.19544	75.04340			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.39444		71.92268		12.42015	71.78009			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	816.33700		816.33700		815.21000	815.21000			0.00	0.00	0	987.0
GOVI	On 05/05/2022	GOVI	825.93800		825.93800		824.81000	824.81000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	835.86500		835.86500		834.72700	834.72700			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	846.29900		846.29900		845.15100	845.15100			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.40513		155.40513		155.40080	155.40080			0.00	0.00	0	5,554.0
I2025	On 05/05/2022	Bond Future	157.27308		157.27308		157.26952	157.26952			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	157.60872		157.60872		157.60565	157.60565			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.59369		159.59369		159.59082	159.59082			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	114.13878		114.13878		114.13282	114.13282			0.00	0.00	0	3,872.0
I2029	On 05/05/2022	Bond Future	114.30980		114.30980		114.30424	114.30424			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	115.72661		115.72661		115.72116	115.72116			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.95911		115.95911		115.95406	115.95406			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	114.31158		114.31158		114.30519	114.30519			0.00	0.00	0	7,281.0
I2033	On 05/05/2022	Bond Future	114.40240		114.40240		114.39657	114.39657			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future	115.82035		115.82035		115.81455	115.81455			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	115.97341		115.97341		115.96799	115.96799			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	129.44991	129.44991		129.18987	129.18987			0.00	0.00	0	6,104.0
I2038	On	05/05/2022			Bond Future	131.00586	131.00586		130.74326	130.74326			0.00	0.00	0	677.0
I2038	On	04/08/2022			Bond Future	130.81432	130.81432		130.54914	130.54914			0.00	0.00	0	0.0
I2038	On	03/11/2022			Bond Future	132.46200	132.46200		132.19353	132.19353			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	120.11998	120.11998		118.69414	118.69414			0.00	0.00	0	15,506.0
I2046	On	05/05/2022			Bond Future	119.67691	119.67691		118.23442	118.23442			0.00	0.00	0	171.0
I2046	On	04/08/2022			Bond Future	121.16026	121.16026		119.70000	119.70000			0.00	0.00	0	0.0
I2046	On	03/11/2022			Bond Future	120.76165	120.76165		119.28351	119.28351			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	122.78257	122.78257		121.60931	121.60931			0.00	0.00	0	9,280.0
I2050	On	05/05/2022			Bond Future	124.25823	124.25823		123.07166	123.07166			0.00	0.00	0	379.0
I2050	On	04/08/2022			Bond Future	123.78307	123.78307		122.58181	122.58181			0.00	0.00	0	0.0
I2050	On	03/11/2022			Bond Future	125.34206	125.34206		124.12594	124.12594			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	312.20800	312.20800		311.35000	311.35000			0.00	0.00	0	483.0
IGOV	On	05/05/2022			Index Future	315.95700	315.95700		315.09400	315.09400			0.00	0.00	0	16.0
IGOV	On	04/08/2022			Index Future	319.83100	319.83100		318.95800	318.95800			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	323.89800	323.89800		323.01600	323.01600			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	3.91500	96.08500		3.91500	96.08500			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.19000	95.81000		4.19000	95.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.24500	95.75500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.53000	95.47000		4.55000	95.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.59000	95.41000		4.60000	95.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.85500	95.14500		4.87500	95.12500			0.00	0.00	0	72.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.25000	94.75000		5.25000	94.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.74500	94.25500		5.76500	94.23500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.98500	94.01500		6.00000	94.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.26000	93.74000		6.27000	93.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.43500	93.56500		6.44000	93.56000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.59500	93.40500		6.60500	93.39500			0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.93437	111.58448		7.91629	111.66086		5.65	0.00	223,168.96	2	69,863.0
R186	On	05/05/2022			Bond Future	8.15331	112.89798		8.13381	112.97585		5.64	0.00	0.00	0	4,514.0
R186	On	05/05/2022	6.73	Call	Bond Future	77.81000	0.07781		86.94000	0.08694	77.810	5.38	0.05	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	266.48000	0.26648		288.72000	0.28872	266.480	5.18	0.15	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	432.98000	0.43298		463.30000	0.46330	432.980	5.28	0.22	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	954.27000	0.95427	1,001.56000	1.00156	954.270	5.49	0.39	0.00	0	435.0		
R186	On 05/05/2022	Bond Future	8.14	Call	1,432.07000	1.43207	1,489.22000	1.48922	1,432.070	5.60	0.50	0.00	0	454.0		
R186	On 05/05/2022	Bond Future	8.35	Call	1,897.51000	1.89751	1,961.33000	1.96133	1,897.510	5.68	0.59	0.00	0	454.0		
R186	On 05/05/2022	Bond Future	8.64	Put	732.77000	0.73277	725.73000	0.72573	732.770	5.82	0.30	0.00	0	4,035.0		
R186	On 05/05/2022	Bond Future	8.94	Put	466.36000	0.46636	463.97000	0.46397	466.360	6.01	0.21	0.00	0	454.0		
R186	On 05/05/2022	Bond Future	9.18	Put	321.00000	0.32100	320.77000	0.32077	321.000	6.16	0.15	0.00	0	454.0		
R186	On 04/08/2022	Bond Future			8.39173	108.93648	8.37075	109.01552		5.74	0.00	0.00	0	0.0		
R186	On 04/08/2022	Bond Future	6.96	Call	200.81000	0.20081	214.42000	0.21442	200.810	5.06	0.10	0.00	0	3,600.0		
R186	On 04/08/2022	Bond Future	7.96	Call	1,113.85000	1.11385	1,155.17000	1.15517	1,113.850	5.44	0.37	0.00	0	3,600.0		
R186	On 04/08/2022	Bond Future	9.78	Put	478.13000	0.47813	474.66000	0.47466	478.130	6.52	0.16	0.00	0	3,600.0		
R186	On 03/11/2022	Bond Future			8.63831	110.33366	8.61569	110.41376		5.58	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			321.80991	321.80991	322.10370	322.10370			0.00	0.00	0	1,132.0		
R197	On 05/05/2022	Bond Future			325.67761	325.67761	325.97654	325.97654			0.00	0.00	0	237.0		
R197	On 04/08/2022	Bond Future			321.34327	321.34327	321.64569	321.64569			0.00	0.00	0	0.0		
R197	On 03/11/2022	Bond Future			325.39110	325.39110	325.69784	325.69784			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			248.64489	248.64489	249.11114	249.11114			0.00	0.00	0	7,753.0		
R202	On 05/05/2022	Bond Future			251.63335	251.63335	252.10630	252.10630			0.00	0.00	0	413.0		
R202	On 04/08/2022	Bond Future			250.30586	250.30586	250.78469	250.78469			0.00	0.00	0	0.0		
R202	On 03/11/2022	Bond Future			253.45834	253.45834	253.94368	253.94368			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			5.16256	106.06648	5.16448	106.06450		1.14	0.00	0.00	0	16,431.0		
R2023	On 05/05/2022	Bond Future			5.28645	103.40495	5.28829	103.40349		1.00	0.00	0.00	0	835.0		
R2023	On 04/08/2022	Bond Future			5.47054	104.63085	5.47298	104.62950		0.72	0.00	0.00	0	0.0		
R2023	On 03/11/2022	Bond Future			5.84568	102.04458	5.84954	102.04340		0.45	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			9.39671	92.45366	9.41431	92.36131		9.15	0.00	0.00	0	82,785.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	7.48000	0.00748	9.54000	0.00954	7.480	8.43	0.01	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	121.13000	0.12113	131.64000	0.13164	121.130	8.61	0.11	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.20	Call	529.86000	0.52986	540.20000	0.54020	529.860	8.90	0.34	0.00	0	950.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	1,099.66000	1.09966	1,195.25000	1.19525	1,099.660	9.03	0.53	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	1,606.10000	1.60610	1,588.15000	1.58815	1,606.100	9.24	0.67	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	306.07000	0.30607	361.99000	0.36199	306.070	9.41	0.21	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.80	Call	2,372.86000	2.37286	2,334.45000	2.33445	2,372.860	9.43	0.80	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	203.09000		0.20309		247.46000	0.24746	203.090	9.56	0.15	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	3.84000		0.00384		6.40000	0.00640	3.840	10.70	0.00	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.60623		93.54250		9.62457	93.44958		8.96	0.00	0.00	0	14,763.0
R2030	On 05/05/2022	Bond Future	7.73	Call	32.20000		0.03220		33.07000	0.03307	32.200	8.54	0.02	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	97.47000		0.09747		98.56000	0.09856	97.470	8.42	0.05	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	215.18000		0.21518		215.49000	0.21549	215.180	8.32	0.10	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	454.04000		0.45404		451.36000	0.45136	454.040	8.29	0.19	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	543.89000		0.54389		540.04000	0.54004	543.890	8.34	0.22	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,614.36000		2.61436		2,692.48000	2.69248	2,614.360	8.69	0.60	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,203.31000		1.20331		1,258.82000	1.25882	1,203.310	9.10	0.35	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	847.47000		0.84747		893.18000	0.89318	847.470	9.34	0.27	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	255.30000		0.25530		276.16000	0.27616	255.300	10.36	0.09	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.83206		90.62662		9.85130	90.53266		8.98	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	281.23000		0.28123		278.91000	0.27891	281.230	8.45	0.10	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	899.84000		0.89984		888.45000	0.88845	899.840	8.37	0.26	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	805.73000		0.80573		838.69000	0.83869	805.730	9.86	0.20	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.04925		91.79592		10.06940	91.70097		8.71	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			9.85364		92.81101		9.87112	92.70817		10.17	0.00	0.00	0	123,757.0
R2032	On 03/02/2022	Bond Future	8.91	Call	9.64000		0.00964		12.11000	0.01211	9.640	9.09	0.01	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	45.92000		0.04592		52.63000	0.05263	45.920	9.19	0.05	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	425.90000		0.42590		438.70000	0.43870	425.900	9.60	0.27	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	498.93000		0.49893		510.97000	0.51097	498.930	9.67	0.30	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	1,208.74000		1.20874		1,314.61000	1.31461	1,208.740	9.95	0.53	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,224.90000		1.22490		1,220.63000	1.22063	1,224.900	10.05	0.55	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	952.49000		0.95249		1,051.06000	1.05106	952.490	10.05	0.45	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.04	Call	1,724.96000		1.72496		1,706.52000	1.70652	1,724.960	10.22	0.66	0.00	0	100.0
R2032	On 03/02/2022	Bond Future	10.14	Put	466.14000		0.46614		539.24000	0.53924	466.140	10.33	0.27	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	231.04000		0.23104		281.04000	0.28104	231.040	10.63	0.15	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	162.80000		0.16280		203.25000	0.20325	162.800	10.80	0.11	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	121.91000		0.12191		155.56000	0.15556	121.910	10.93	0.09	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	74.87000		0.07487		99.19000	0.09919	74.870	11.14	0.06	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	29.18000		0.02918		41.64000	0.04164	29.180	11.53	0.02	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	23.84000		0.02384		34.57000	0.03457	23.840	11.61	0.02	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	10.60000		0.01060		16.41000	0.01641	10.600	11.80	0.01	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.05125		89.75744		10.06939	89.65391		10.23	0.00	0.00	0	20,406.0
R2032	On 05/05/2022	Bond Future	9.58	Call	898.18000		0.89818		888.08000	0.88808	898.180	9.40	0.30	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,480.42000		2.48042		2,447.51000	2.44751	2,480.420	10.16	0.57	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	2,853.05000		2.85305		2,815.12000	2.81512	2,853.050	10.27	0.61	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	561.54000		0.56154		598.46000	0.59846	561.540	11.19	0.17	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	422.38000		0.42238		452.93000	0.45293	422.380	11.51	0.14	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.25697		90.79879		10.27589	90.69407		9.80	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	370.83000		0.37083		366.60000	0.36660	370.830	8.83	0.13	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,312.26000		1.31226		1,293.91000	1.29391	1,312.260	9.07	0.33	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	668.81000		0.66881		698.96000	0.69896	668.810	11.07	0.16	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.46405		87.82519		10.48377	87.71938		9.94	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			10.32828		93.64397		10.35589	93.46322		11.38	0.00	0.00	0	103,053.0
R2035	On 03/02/2022	Bond Future	9.70	Call	88.51000		0.08851		93.74000	0.09374	88.510	10.32	0.07	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	271.48000		0.27148		274.74000	0.27474	271.480	10.51	0.18	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	575.69000		0.57569		569.29000	0.56929	575.690	10.77	0.31	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	936.22000		0.93622		915.81000	0.91581	936.220	11.03	0.43	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	995.97000		0.99597		973.08000	0.97308	995.970	11.06	0.45	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	1,177.46000		1.17746		1,324.34000	1.32434	1,177.460	11.17	0.48	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,288.89000		1.28889		1,253.56000	1.25356	1,288.890	11.18	0.53	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	538.79000		0.53879		641.43000	0.64143	538.790	11.53	0.27	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	474.40000		0.47440		570.26000	0.57026	474.400	11.58	0.25	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	130.08000		0.13008		173.19000	0.17319	130.080	12.24	0.08	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	120.98000		0.12098		162.03000	0.16203	120.980	12.27	0.08	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	97.17000		0.09717		132.48000	0.13248	97.170	12.38	0.07	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	51.29000		0.05129		73.69000	0.07369	51.290	12.69	0.04	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	42.32000		0.04232		61.79000	0.06179	42.320	12.78	0.03	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	33.53000		0.03353		49.91000	0.04991	33.530	12.89	0.02	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	7.54000		0.00754		12.74000	0.01274	7.540	13.29	0.01	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	3.65000		0.00365		6.56000	0.00656	3.650	13.43	0.00	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.51783		90.26859		10.54647	90.08619		11.50	0.00	0.00	0	8,926.0
R2035	On 05/05/2022	Bond Future	10.72	Call	3,062.41000		3.06241		2,982.87000	2.98287	3,062.410	11.47	0.60	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,555.00000		1.55500		1,650.16000	1.65016	1,555.000	11.58	0.36	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	119.46000		0.11946		134.75000	0.13475	119.460	14.49	0.04	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.71688		91.31383		10.74669	91.12932		10.99	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	494.70000		0.49470		479.15000	0.47915	494.700	9.82	0.15	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	867.87000		0.86787		841.45000	0.84145	867.870	9.95	0.22	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,474.20000		2.47420		2,411.99000	2.41199	2,474.200	10.80	0.46	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,283.62000		3.28362		3,399.53000	3.39953	3,283.620	10.89	0.51	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,027.32000		2.02732		2,115.11000	2.11511	2,027.320	11.38	0.36	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	743.85000		0.74385		787.48000	0.78748	743.850	12.95	0.15	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.91655		88.01672		10.94756	87.83011		11.17	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			10.55470		84.88712		10.57712	84.73958		12.60	0.00	0.00	0	119,316.0
R2037	On 05/05/2022	Bond Future			10.74342		85.88695		10.76666	85.73806		12.16	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			10.94334		82.62713		10.96751	82.47661		12.25	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	925.51000		0.92551		905.44000	0.90544	925.510	11.08	0.24	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,200.80000		3.20080		3,297.40000	3.29740	3,200.800	12.15	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	3,995.10000	3.99510	3,926.46000	3.92646	3,995.100	12.47	0.60	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future		11.42	Put	1,914.07000	1.91407	1,986.43000	1.98643	1,914.070	12.75	0.34	0.00	0	50.0
R2037	On	04/08/2022			Bond Future		11.95	Put	1,149.78000	1.14978	1,201.60000	1.20160	1,149.780	13.63	0.22	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future				11.13219	83.69824	11.15728	83.54602		11.86	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				10.65744	87.04694	10.68487	86.85227		13.18	0.00	0.00	0	90,008.0
R2040	On	03/02/2022	10.60	Call	Bond Future				1,118.42000	1.11842	1,092.56000	1.09256	1,118.420	12.95	0.46	0.00	0	2,000.0
R2040	On	05/05/2022			Bond Future				10.83975	88.07219	10.86819	87.87567		12.71	0.00	0.00	0	8,568.0
R2040	On	05/05/2022	9.82	Call	Bond Future				274.17000	0.27417	266.22000	0.26622	274.170	11.04	0.10	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future				1,643.65000	1.64365	1,596.16000	1.59616	1,643.650	12.07	0.39	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future				124.28000	0.12428	140.19000	0.14019	124.280	16.25	0.04	0.00	0	1,200.0
R2040	On	04/08/2022			Bond Future				11.03255	84.58713	11.06214	84.38835		12.82	0.00	0.00	0	0.0
R2040	On	04/08/2022	9.70	Call	Bond Future				389.27000	0.38927	376.95000	0.37695	389.270	11.40	0.11	0.00	0	460.0
R2040	On	04/08/2022	10.70	Call	Bond Future				2,157.76000	2.15776	2,099.43000	2.09943	2,157.760	12.14	0.40	0.00	0	460.0
R2040	On	04/08/2022	12.24	Put	Bond Future				964.42000	0.96442	1,018.62000	1.01862	964.420	14.33	0.18	0.00	0	460.0
R2040	On	03/11/2022			Bond Future				11.21419	85.68409	11.24491	85.48299		12.40	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				10.69403	83.85149	10.71628	83.69020		13.81	0.00	0.00	0	59,709.0
R2044	On	05/05/2022			Bond Future				10.86686	84.83913	10.88991	84.67640		13.32	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future				11.04928	81.44169	11.07326	81.27707		13.44	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future				11.22073	82.49797	11.24561	82.33147		13.00	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				10.64797	87.24994	10.67526	87.04579		13.53	0.00	0.00	0	192,246.0
R2048	On	03/02/2022	10.20	Call	Bond Future				233.44000	0.23344	238.05000	0.23805	233.440	12.49	0.15	0.00	0	900.0
R2048	On	03/02/2022	10.30	Call	Bond Future				378.76000	0.37876	379.85000	0.37985	378.760	12.66	0.21	0.00	0	1,300.0
R2048	On	03/02/2022	10.40	Call	Bond Future				584.92000	0.58492	579.36000	0.57936	584.920	12.90	0.29	0.00	0	100.0
R2048	On	03/02/2022	10.90	Call	Bond Future				2,501.92000	2.50192	2,417.50000	2.41750	2,501.920	13.78	0.71	0.00	0	900.0
R2048	On	03/02/2022	11.00	Call	Bond Future				3,037.75000	3.03775	2,934.11000	2.93411	3,037.750	13.94	0.78	0.00	0	1,400.0
R2048	On	05/05/2022			Bond Future				10.81017	83.86243	10.83845	83.65633		13.75	0.00	0.00	0	2,035.0
R2048	On	04/08/2022			Bond Future				10.97925	84.83230	11.00865	84.62380		13.16	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future				11.14725	81.51560	11.17778	81.30473		13.41	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				10.30387	72.39350	10.32608	72.26608		12.69	0.00	0.00	0	20,296.0
R209	On	05/05/2022			Bond Future				10.47451	70.10473	10.49746	69.97621		12.81	0.00	0.00	0	5,396.0
R209	On	05/05/2022	9.75	Call	Bond Future				506.71000	0.50671	497.25000	0.49725	506.710	11.58	0.20	0.00	0	8,525.0
R209	On	05/05/2022	10.75	Put	Bond Future				1,426.02000	1.42602	1,499.15000	1.49915	1,426.020	13.13	0.37	0.00	0	12,050.0
R209	On	05/05/2022	12.00	Put	Bond Future				252.98000	0.25298	276.44000	0.27644	252.980	15.48	0.08	0.00	0	12,050.0
R209	On	04/08/2022			Bond Future				10.65006	70.91664	10.67385	70.78660		12.30	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			10.82470		68.69285		10.84934	68.56136		12.46	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			214.78548		214.78548		214.53437	214.53437			0.00	0.00	0	1,449.0
R210	On 05/05/2022	Bond Future			214.50654		214.50654		214.25333	214.25333			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			217.16532		217.16532		216.90918	216.90918			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			216.98271		216.98271		216.72432	216.72432			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			9.66980		87.23599		9.68732	87.14289		9.85	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	5.24000		0.00524		6.83000	0.00683	5.240	8.92	0.01	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	17.35000		0.01735		20.98000	0.02098	17.350	8.95	0.02	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	136.21000		0.13621		147.18000	0.14718	136.210	9.19	0.12	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	189.92000		0.18992		201.98000	0.20198	189.920	9.24	0.16	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,242.60000		1.24260		1,341.82000	1.34182	1,242.600	9.68	0.57	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	776.48000		0.77648		862.71000	0.86271	776.480	9.86	0.42	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	375.56000		0.37556		438.08000	0.43808	375.560	10.11	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	229.39000		0.22939		277.20000	0.27720	229.390	10.33	0.16	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	214.29000		0.21429		260.24000	0.26024	214.290	10.36	0.15	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	162.19000		0.16219		201.07000	0.20107	162.190	10.48	0.12	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	44.01000		0.04401		60.31000	0.06031	44.010	11.01	0.04	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	33.39000		0.03339		46.77000	0.04677	33.390	11.12	0.03	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.86391		84.73117		9.88209	84.63745		9.97	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.06929		85.71508		10.08826	85.62031		9.54	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.27788		83.28876		10.29767	83.19299		9.65	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			10.64843		69.31996		10.67064	69.18878		13.68	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			10.81203		66.85649		10.83498	66.72412		13.86	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			10.98230		67.62968		11.00609	67.49580		13.29	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.15157		65.22557		11.17621	65.09018		13.54	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 :											223,168.96	2	1 197 616.0
Grand Total:											223,168.96	2	1 197 616.0