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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2022

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	809.20900	809.20900		806.67000	806.67000			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	818.72100	818.72100		816.15300	816.15300			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	828.54400	828.54400		825.96100	825.96100			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	838.86100	838.86100		836.27100	836.27100			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	930.54100	930.54100		926.27700	926.27700			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	941.47900	941.47900		937.16600	937.16600			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	952.77500	952.77500		948.42900	948.42900			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	964.63900	964.63900		960.26700	960.26700			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	824.00900	824.00900		820.19100	820.19100			0.00	0.00	0	193.0
ALBI	On	05/05/2022	Index Future	833.69400	833.69400		829.83300	829.83300			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	843.69700	843.69700		839.80500	839.80500			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	854.20300	854.20300		850.28800	850.28800			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	11.33818		78.57893		11.41689	78.16760			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.57261		75.74471		11.65450	75.32927			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.81741		76.63419		11.90253	76.21522			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.06596		73.86773		12.15427	73.44601			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	11.81083		77.17098		11.88885	76.70353			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.03124		73.83889		12.11253	73.36675			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.25506		74.70433		12.33962	74.22791			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.48289		71.43409		12.57076	70.95418			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	813.19900		813.19900		809.45900	809.45900			0.00	0.00	0	989.0
GOVI	On 05/05/2022	GOVI	822.75800		822.75800		818.97500	818.97500			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	832.62900		832.62900		828.81700	828.81700			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	842.99700		842.99700		839.16200	839.16200			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.46378		155.46378		155.31766	155.31766			0.00	0.00	0	5,554.0
I2025	On 05/05/2022	Bond Future	157.32982		157.32982		157.18376	157.18376			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	157.66258		157.66258		157.51814	157.51814			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.64281		159.64281		159.50173	159.50173			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	114.46131		114.46131		114.59830	114.59830			0.00	0.00	0	3,838.0
I2029	On 05/05/2022	Bond Future	114.63428		114.63428		114.77419	114.77419			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	116.05248		116.05248		116.19661	116.19661			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	116.28515		116.28515		116.43489	116.43489			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	113.33845		113.33845		113.65273	113.65273			0.00	0.00	0	7,281.0
I2033	On 05/05/2022	Bond Future	113.41575		113.41575		113.73511	113.73511			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future	114.81885		114.81885		115.14464	115.14464			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	114.95531		114.95531		115.28895	115.28895			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		128.72111	128.72111		129.20488	129.20488		0.00	0.00	0	6,104.0
I2038		On 05/05/2022	Bond Future		130.26619	130.26619		130.75737	130.75737		0.00	0.00	0	677.0
I2038		On 04/08/2022	Bond Future		130.06252	130.06252		130.56261	130.56261		0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future		131.69613	131.69613		132.20680	132.20680		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		119.53478	119.53478		120.12708	120.12708		0.00	0.00	0	15,506.0
I2046		On 05/05/2022	Bond Future		119.08252	119.08252		119.68337	119.68337		0.00	0.00	0	171.0
I2046		On 04/08/2022	Bond Future		120.55587	120.55587		121.16670	121.16670		0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future		120.14542	120.14542		120.76804	120.76804		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		121.41183	121.41183		122.32195	122.32195		0.00	0.00	0	9,280.0
I2050		On 05/05/2022	Bond Future		122.86890	122.86890		123.79144	123.79144		0.00	0.00	0	379.0
I2050		On 04/08/2022	Bond Future		122.37377	122.37377		123.31017	123.31017		0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future		123.91085	123.91085		124.86309	124.86309		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		311.11300	311.11300		311.81100	311.81100		0.00	0.00	0	482.0
IGOV		On 05/05/2022	Index Future		314.84700	314.84700		315.55400	315.55400		0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future		318.70100	318.70100		319.42200	319.42200		0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		322.74400	322.74400		323.48400	323.48400		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		4.23000	95.77000		4.22000	95.78000		0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.28500	95.71500		4.28500	95.71500		0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.61000	95.39000		4.60000	95.40000		0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.67000	95.33000		4.66000	95.34000		0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.98500	95.01500		4.93500	95.06500		0.00	0.00	0	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.42000	94.58000		5.33000	94.67000		0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.96500	94.03500		5.87500	94.12500		0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.21500	93.78500		6.12500	93.87500		0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.55000	93.45000		6.42000	93.58000		0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.72500	93.27500		6.60500	93.39500		0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		6.86500	93.13500		6.76500	93.23500		0.00	0.00	0	0.0
R186		On 03/02/2022	Bond Future		7.96628	111.44984		8.05473	111.07770		5.60	0.00	0	69,863.0
R186		On 05/05/2022	Bond Future		8.18793	112.75989		8.28229	112.38463		5.61	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	66.34000	0.06634	53.09000	0.05309	66.340	5.35	0.05	0	3,600.0
R186		On 05/05/2022	Bond Future	7.28	Call	233.90000	0.23390	193.71000	0.19371	233.900	5.14	0.14	0	435.0
R186		On 05/05/2022	Bond Future	7.48	Call	387.65000	0.38765	326.46000	0.32646	387.650	5.24	0.21	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	881.03000	0.88103		764.50000	0.76450	881.030	5.45	0.37	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,343.23000	1.34323		1,183.53000	1.18353	1,343.230	5.57	0.49	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,796.47000	1.79647		1,602.49000	1.60249	1,796.470	5.65	0.58	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	754.79000	0.75479		892.89000	0.89289	754.790	5.78	0.31	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	479.45000	0.47945		577.78000	0.57778	479.450	5.97	0.21	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	329.48000	0.32948		402.32000	0.40232	329.480	6.13	0.16	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.42960	108.79400		8.53031	108.41622		5.73	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	183.48000	0.18348		151.70000	0.15170	183.480	5.06	0.10	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,051.39000	1.05139		930.16000	0.93016	1,051.390	5.43	0.35	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	496.00000	0.49600		565.83000	0.56583	496.000	6.52	0.17	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.68013	110.18576		8.78747	109.80735		5.63	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			321.80411	321.80411		321.81066	321.81066			0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			325.66643	325.66643		325.67668	325.67668			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.32455	321.32455		321.34198	321.34198			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.36110	325.36110		325.38932	325.38932			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			248.21521	248.21521		248.18016	248.18016			0.00	0.00	0	7,695.0
R202	On 05/05/2022	Bond Future			251.19420	251.19420		251.16152	251.16152			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			249.85563	249.85563		249.82804	249.82804			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			252.99385	252.99385		252.97415	252.97415			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			5.15767	106.07155		5.16064	106.06847		1.09	0.00	0.00	0	16,417.0
R2023	On 05/05/2022	Bond Future			5.28218	103.40834		5.28461	103.40641		0.96	0.00	0.00	0	835.0
R2023	On 04/08/2022	Bond Future			5.46870	104.63187		5.46809	104.63221		0.70	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.85396	102.04204		5.84180	102.04578		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			9.42846	92.28716		9.51127	91.85471		9.11	0.00	27,778,435.16	301	82,785.0
R2030	On 03/02/2022	Bond Future	8.39	Call	4.45000	0.00445		2.83000	0.00283	4.450	8.42	0.01	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	89.81000	0.08981		63.79000	0.06379	89.810	8.57	0.09	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	444.20000	0.44420		341.57000	0.34157	444.200	8.86	0.31	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,155.51000	1.15551		1,434.25000	1.43425	1,155.510	8.99	0.56	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,463.16000	1.46316		1,215.68000	1.21568	1,463.160	9.21	0.65	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	316.34000	0.31634		439.93000	0.43993	316.340	9.39	0.22	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,215.62000	2.21562		1,900.75000	1.90075	2,215.620	9.42	0.79	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	208.20000	0.20820		298.69000	0.29869	208.200	9.55	0.16	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	3.43000	0.00343		6.38000	0.00638	3.430	10.71	0.00	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.63981	93.37245		9.72637	92.93599		8.88	0.00	0.00	0	14,763.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	26.10000	0.02610		21.50000	0.02150	26.100	8.48	0.02	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	81.79000	0.08179		68.46000	0.06846	81.790	8.36	0.05	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	185.48000	0.18548		157.20000	0.15720	185.480	8.25	0.09	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	402.20000	0.40220		345.97000	0.34597	402.200	8.21	0.17	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	485.50000	0.48550		419.55000	0.41955	485.500	8.26	0.20	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,686.35000	2.68635		2,985.83000	2.98583	2,686.350	8.61	0.62	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,234.63000	1.23463		1,423.24000	1.42324	1,234.630	9.02	0.36	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	867.46000	0.86746		1,014.81000	1.01481	867.460	9.27	0.28	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	257.38000	0.25738		314.23000	0.31423	257.380	10.29	0.10	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.86778	90.45228		9.95831	90.01233		8.94	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	255.01000	0.25501		221.06000	0.22106	255.010	8.42	0.10	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	837.16000	0.83716		743.99000	0.74399	837.160	8.33	0.25	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	824.61000	0.82461		933.60000	0.93360	824.610	9.82	0.21	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.08739	91.61631		10.18169	91.17417		8.69	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			9.88567	92.62268		9.96813	92.14026		10.14	0.00	0.00	0	123,757.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	5.80000	0.00580		3.60000	0.00360	5.800	9.08	0.01	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	31.25000	0.03125		20.68000	0.02068	31.250	9.17	0.03	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	345.72000	0.34572		259.62000	0.25962	345.720	9.54	0.24	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	410.71000	0.41071		311.43000	0.31143	410.710	9.61	0.27	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,272.14000	1.27214		1,582.30000	1.58230	1,272.140	9.90	0.56	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,085.29000	1.08529		874.48000	0.87448	1,085.290	10.02	0.52	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	1,001.21000	1.00121		1,272.82000	1.27282	1,001.210	10.02	0.48	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,566.63000	1.56663		1,295.84000	1.29584	1,566.630	10.19	0.64	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	486.06000	0.48606		657.56000	0.65756	486.060	10.31	0.29	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	237.80000	0.23780		339.78000	0.33978	237.800	10.63	0.16	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	166.25000	0.16625		243.40000	0.24340	166.250	10.80	0.12	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	123.55000	0.12355		184.51000	0.18451	123.550	10.94	0.09	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	74.65000	0.07465		115.41000	0.11541	74.650	11.15	0.06	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	28.08000	0.02808		46.22000	0.04622	28.080	11.54	0.02	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	22.75000	0.02275		37.94000	0.03794	22.750	11.62	0.02	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	9.78000	0.00978		17.23000	0.01723	9.780	11.80	0.01	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.08492	89.56540		10.17075	89.07836		10.19	0.00	0.00	0	20,406.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	819.80000	0.81980		704.88000	0.70488	819.800	9.35	0.28	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,347.67000	2.34767		2,104.19000	2.10419	2,347.670	10.12	0.55	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,711.96000	2.71196		2,445.59000	2.44559	2,711.960	10.23	0.60	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	580.56000	0.58056		683.88000	0.68388	580.560	11.17	0.18	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	435.82000	0.43582		517.40000	0.51740	435.820	11.49	0.14	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.29250	90.60226		10.38176	90.11111		9.77	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
R2032	On	04/08/2022			Bond Future	8.97	335.15000	0.33515	289.62000	0.28962	335.150	8.78	0.12	0.00	0	800.0
R2032	On	04/08/2022			Bond Future	9.72	1,226.79000	1.22679	1,094.05000	1.09405	1,226.790	9.02	0.32	0.00	0	800.0
R2032	On	04/08/2022			Bond Future	11.60	687.03000	0.68703	781.44000	0.78144	687.030	11.04	0.16	0.00	0	800.0
R2032	On	03/11/2022			Bond Future		10.50173	87.62316	10.59437	87.12908		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		10.38562	93.26919	10.46809	92.73407		11.35	0.00	0.00	0	103,053.0
R2035	On	03/02/2022			Bond Future	9.70	55.43000	0.05543	36.96000	0.03696	55.430	10.33	0.05	0.00	0	683.0
R2035	On	03/02/2022			Bond Future	9.92	188.59000	0.18859	135.44000	0.13544	188.590	10.48	0.14	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	10.10	433.00000	0.43300	327.00000	0.32700	433.000	10.73	0.26	0.00	0	280.0
R2035	On	03/02/2022			Bond Future	10.24	742.76000	0.74276	580.63000	0.58063	742.760	10.99	0.38	0.00	0	500.0
R2035	On	03/02/2022			Bond Future	10.26	795.39000	0.79539	624.58000	0.62458	795.390	11.02	0.39	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	10.34	1,324.39000	1.32439	1,652.55000	1.65255	1,324.390	11.13	0.53	0.00	0	500.0
R2035	On	03/02/2022			Bond Future	10.35	1,057.82000	1.05782	846.18000	0.84618	1,057.820	11.15	0.47	0.00	0	1,600.0
R2035	On	03/02/2022			Bond Future	10.61	611.11000	0.61111	815.05000	0.81505	611.110	11.51	0.31	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	10.65	538.53000	0.53853	725.44000	0.72544	538.530	11.57	0.28	0.00	0	683.0
R2035	On	03/02/2022			Bond Future	11.03	147.79000	0.14779	216.61000	0.21661	147.790	12.28	0.10	0.00	0	280.0
R2035	On	03/02/2022			Bond Future	11.05	137.31000	0.13731	202.23000	0.20223	137.310	12.31	0.09	0.00	0	1,600.0
R2035	On	03/02/2022			Bond Future	11.11	109.92000	0.10992	164.20000	0.16420	109.920	12.42	0.07	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	11.28	57.38000	0.05738	89.11000	0.08911	57.380	12.74	0.04	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	11.33	47.16000	0.04716	74.07000	0.07407	47.160	12.83	0.03	0.00	0	500.0
R2035	On	03/02/2022			Bond Future	11.39	37.17000	0.03717	59.17000	0.05917	37.170	12.94	0.03	0.00	0	683.0
R2035	On	03/02/2022			Bond Future	11.73	8.14000	0.00814	14.04000	0.01404	8.140	13.36	0.01	0.00	0	280.0
R2035	On	03/02/2022			Bond Future	11.88	3.89000	0.00389	6.94000	0.00694	3.890	13.50	0.00	0.00	0	1,800.0
R2035	On	05/05/2022			Bond Future		10.57770	89.88792	10.66332	89.34756		11.47	0.00	0.00	0	8,926.0
R2035	On	05/05/2022			Bond Future	10.72	2,814.02000	2.81402	2,529.88000	2.52988	2,814.020	11.44	0.57	0.00	0	1,200.0
R2035	On	05/05/2022			Bond Future	10.82	1,673.38000	1.67338	1,906.42000	1.90642	1,673.380	11.55	0.39	0.00	0	1,200.0
R2035	On	05/05/2022			Bond Future	12.64	130.51000	0.13051	156.55000	0.15655	130.510	14.52	0.04	0.00	0	1,200.0
R2035	On	04/08/2022			Bond Future		10.77959	90.92633	10.86848	90.38125		10.94	0.00	0.00	0	0.0
R2035	On	04/08/2022			Bond Future	9.53	426.25000	0.42625	370.02000	0.37002	426.250	9.77	0.13	0.00	0	400.0
R2035	On	04/08/2022			Bond Future	9.84	762.87000	0.76287	672.21000	0.67221	762.870	9.89	0.21	0.00	0	100.0
R2035	On	04/08/2022			Bond Future	10.53	2,274.35000	2.27435	2,065.92000	2.06592	2,274.350	10.75	0.43	0.00	0	400.0
R2035	On	04/08/2022			Bond Future	10.64	3,456.66000	3.45666	3,773.66000	3.77366	3,456.660	10.84	0.53	0.00	0	100.0
R2035	On	04/08/2022			Bond Future	11.13	2,143.67000	2.14367	2,374.82000	2.37482	2,143.670	11.34	0.38	0.00	0	100.0
R2035	On	04/08/2022			Bond Future	12.18	790.68000	0.79068	891.53000	0.89153	790.680	12.93	0.16	0.00	0	400.0
R2035	On	03/11/2022			Bond Future		10.98235	87.62143	11.07441	87.07270		11.18	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		10.62249	84.44218	10.69451	83.97326		12.57	0.00	0.00	0	119,316.0
R2037	On	05/05/2022			Bond Future		10.81411	85.43530	10.88883	84.96181		12.13	0.00	0.00	0	11,855.0
R2037	On	04/08/2022			Bond Future		11.01728	82.16795	11.09480	81.69059		12.20	0.00	0.00	0	0.0
R2037	On	04/08/2022			Bond Future	10.10	801.48000	0.80148	719.23000	0.71923	801.480	11.02	0.21	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	10.90	3,406.09000	3.40609	3,680.71000	3.68071	3,406.090	12.10	0.52	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	3,697.37000	3.69737		3,446.09000	3.44609	3,697.370	12.42	0.58	0.00	0	1,050.0	
R2037	On	04/08/2022			Bond Future		11.42	Put	2,050.25000	2.05025		2,244.84000	2.24484	2,050.250	12.70	0.36	0.00	0	50.0	
R2037	On	04/08/2022			Bond Future		11.95	Put	1,236.58000	1.23658		1,365.99000	1.36599	1,236.580	13.59	0.24	0.00	0	1,050.0	
R2037	On	03/11/2022			Bond Future				11.20950	83.23054			11.28961	82.75008		11.87	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				10.73561	86.49397			10.81760	85.91988		13.17	0.00	0.00	0	90,008.0
R2040	On	03/02/2022			Bond Future		10.60	Call	840.44000	0.84044		658.73000	0.65873	840.440	12.92	0.39	0.00	0	2,000.0	
R2040	On	05/05/2022			Bond Future				10.92121	87.51118			11.00629	86.93136		12.69	0.00	0.00	0	8,568.0
R2040	On	05/05/2022			Bond Future		9.82	Call	215.30000	0.21530		170.88000	0.17088	215.300	11.07	0.09	0.00	0	1,200.0	
R2040	On	05/05/2022			Bond Future		10.57	Call	1,410.29000	1.41029		1,226.14000	1.22614	1,410.290	12.05	0.36	0.00	0	1,200.0	
R2040	On	05/05/2022			Bond Future		13.04	Put	145.19000	0.14519		169.33000	0.16933	145.190	16.36	0.04	0.00	0	1,200.0	
R2040	On	04/08/2022			Bond Future				11.11768	84.01723			11.20601	83.43227		12.77	0.00	0.00	0	0.0
R2040	On	04/08/2022			Bond Future		9.70	Call	323.52000	0.32352		272.58000	0.27258	323.520	11.40	0.10	0.00	0	460.0	
R2040	On	04/08/2022			Bond Future		10.70	Call	1,909.30000	1.90930		1,716.27000	1.71627	1,909.300	12.09	0.38	0.00	0	460.0	
R2040	On	04/08/2022			Bond Future		12.24	Put	1,060.53000	1.06053		1,187.89000	1.18789	1,060.530	14.33	0.20	0.00	0	460.0	
R2040	On	03/11/2022			Bond Future				11.30309	85.10421			11.39444	84.51491		12.42	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				10.78271	83.21170			10.85428	82.70126		13.80	0.00	166,423.40	2	59,709.0
R2044	On	05/05/2022			Bond Future				10.95921	84.19034			11.03346	83.67483		13.30	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future				11.14571	80.78306			11.22276	80.26316		13.39	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future				11.32132	81.82834			11.40096	81.30474		13.02	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				10.73178	86.62572			10.80832	86.06272		13.51	0.00	5,890,548.96	68	192,314.0
R2048	On	03/02/2022			Bond Future		10.20	Call	139.26000	0.13926		98.04000	0.09804	139.260	12.53	0.10	0.00	0	900.0	
R2048	On	03/02/2022			Bond Future		10.30	Call	239.08000	0.23908		174.87000	0.17487	239.080	12.67	0.15	0.00	0	1,300.0	
R2048	On	03/02/2022			Bond Future		10.40	Call	390.78000	0.39078		295.33000	0.29533	390.780	12.89	0.22	0.00	0	100.0	
R2048	On	03/02/2022			Bond Future		10.90	Call	2,036.60000	2.03660		1,709.50000	1.70950	2,036.600	13.79	0.65	0.00	0	900.0	
R2048	On	03/02/2022			Bond Future		11.00	Call	2,534.86000	2.53486		2,161.43000	2.16143	2,534.860	13.97	0.72	0.00	0	1,400.0	
R2048	On	05/05/2022			Bond Future				10.89743	83.22939			10.97683	82.66071		13.72	0.00	0.00	0	2,035.0
R2048	On	04/08/2022			Bond Future				11.07030	84.18962			11.15266	83.61590		13.10	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future				11.24231	80.86221			11.32757	80.28408		13.42	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				10.36726	72.03069			10.44372	71.59659		12.67	0.00	87,157,134.90	1,210	19,457.0
R209	On	05/05/2022			Bond Future				10.54043	69.73647			10.61955	69.29808		12.79	0.00	0.00	0	5,396.0
R209	On	05/05/2022			Bond Future		9.75	Call	424.04000	0.42404		359.61000	0.35961	424.040	11.55	0.18	0.00	0	8,525.0	
R209	On	05/05/2022			Bond Future		10.75	Put	1,547.93000	1.54793		1,741.05000	1.74105	1,547.930	13.11	0.40	0.00	0	12,050.0	
R209	On	05/05/2022			Bond Future		12.00	Put	279.02000	0.27902		325.29000	0.32529	279.020	15.51	0.09	0.00	0	12,050.0	
R209	On	04/08/2022			Bond Future				10.71874	70.54216			10.80052	70.09998		12.24	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 03/11/2022	Bond Future			10.89636		68.31142		10.98074	67.86611		12.47	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			214.69014		214.69014		214.67196	214.67196			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			214.40649		214.40649		214.39050	214.39050			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			217.05904		217.05904		217.04764	217.04764			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			216.86772		216.86772		216.86315	216.86315			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			9.70172		87.06647		9.78429	86.62999		9.73	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	2.76000		0.00276		1.88000	0.00188	2.760	8.82	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	10.31000		0.01031		7.13000	0.00713	10.310	8.86	0.01	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	97.66000		0.09766		72.48000	0.07248	97.660	9.05	0.09	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	140.48000		0.14048		105.63000	0.10563	140.480	9.09	0.13	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,298.62000		1.29862		1,603.25000	1.60325	1,298.620	9.55	0.60	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	805.74000		0.80574		1,043.02000	1.04302	805.740	9.74	0.44	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	383.33000		0.38333		531.75000	0.53175	383.330	10.01	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	231.08000		0.23108		333.97000	0.33397	231.080	10.25	0.17	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	215.44000		0.21544		313.07000	0.31307	215.440	10.28	0.16	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	161.80000		0.16180		240.18000	0.24018	161.800	10.41	0.13	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	41.44000		0.04144		68.38000	0.06838	41.440	10.94	0.04	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	31.02000		0.03102		52.28000	0.05228	31.020	11.05	0.03	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.89747		84.55827		9.98341	84.11760		9.93	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.10475		85.53805		10.19418	85.09372		9.53	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.31553		83.10668		10.40839	82.65978		9.66	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			10.72706		68.85735		10.80356	68.41209		13.66	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			10.89369		66.38739		10.97285	65.93762		13.84	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.06731		67.15327		11.14919	66.69956		13.24	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.24013		64.74103		11.32465	64.28390		13.56	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 :											120,992,542.42	1,581	1 196 672.1
Grand Total:											120,992,542.42	1,581	1 196 672.1