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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2022

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	808.82200	808.82200		809.20900	809.20900			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	818.32400	818.32400		818.72100	818.72100			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	828.14100	828.14100		828.54400	828.54400			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	838.45200	838.45200		838.86100	838.86100			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	927.99000	927.99000		930.54100	930.54100			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	938.89300	938.89300		941.47900	941.47900			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	950.15700	950.15700		952.77500	952.77500			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	961.98600	961.98600		964.63900	964.63900			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	822.62600	822.62600		824.00900	824.00900			0.00	0.00	0	193.0
ALBI	On	05/05/2022	Index Future	832.29000	832.29000		833.69400	833.69400			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	842.27500	842.27500		843.69700	843.69700			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	852.76200	852.76200		854.20300	854.20300			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	11.36587		78.43387		11.33818	78.57893			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.60157		75.59742		11.57261	75.74471			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.84765		76.53283		11.81741	76.63419			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.09754		73.71653		12.06596	73.86773			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	11.83371		77.03339		11.81083	77.17098			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.05519		73.69926		12.03124	73.83889			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.28008		74.61138		12.25506	74.70433			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.50904		71.29070		12.48289	71.43409			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	811.82800		811.82800		813.19900	813.19900			0.00	0.00	0	989.0
GOVI	On 05/05/2022	GOVI	821.36500		821.36500		822.75800	822.75800			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	831.21900		831.21900		832.62900	832.62900			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	841.56800		841.56800		842.99700	842.99700			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.33101		155.33101		155.46378	155.46378			0.00	0.00	0	5,554.0
I2025	On 05/05/2022	Bond Future	157.19458		157.19458		157.32982	157.32982			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	157.52547		157.52547		157.66258	157.66258			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.50374		159.50374		159.64281	159.64281			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	114.27861		114.27861		114.46131	114.46131			0.00	0.00	0	3,838.0
I2029	On 05/05/2022	Bond Future	114.44870		114.44870		114.63428	114.63428			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	115.86446		115.86446		116.05248	116.05248			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	116.09464		116.09464		116.28515	116.28515			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	112.46858		112.46858		113.33845	113.33845			0.00	0.00	0	7,281.0
I2033	On 05/05/2022	Bond Future	112.53485		112.53485		113.41575	113.41575			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future	113.92694		113.92694		114.81885	114.81885			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	114.05198		114.05198		114.95531	114.95531			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	128.72877	128.72877		128.72111	128.72111			0.00	0.00	0	6,104.0
I2038	On	05/05/2022			Bond Future	130.27328	130.27328		130.26619	130.26619			0.00	0.00	0	677.0
I2038	On	04/08/2022			Bond Future	130.06940	130.06940		130.06252	130.06252			0.00	0.00	0	0.0
I2038	On	03/11/2022			Bond Future	131.70311	131.70311		131.69613	131.69613			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	117.33766	117.33766		119.53478	119.53478			0.00	0.00	0	15,506.0
I2046	On	05/05/2022			Bond Future	116.85854	116.85854		119.08252	119.08252			0.00	0.00	0	171.0
I2046	On	04/08/2022			Bond Future	118.30407	118.30407		120.55587	120.55587			0.00	0.00	0	0.0
I2046	On	03/11/2022			Bond Future	117.86524	117.86524		120.14542	120.14542			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	119.81608	119.81608		121.41183	121.41183			0.00	0.00	0	9,280.0
I2050	On	05/05/2022			Bond Future	121.25351	121.25351		122.86890	122.86890			0.00	0.00	0	379.0
I2050	On	04/08/2022			Bond Future	120.73796	120.73796		122.37377	122.37377			0.00	0.00	0	0.0
I2050	On	03/11/2022			Bond Future	122.25437	122.25437		123.91085	123.91085			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	309.43600	309.43600		311.11300	311.11300			0.00	0.00	0	482.0
IGOV	On	05/05/2022			Index Future	313.14800	313.14800		314.84700	314.84700			0.00	0.00	0	16.0
IGOV	On	04/08/2022			Index Future	316.98000	316.98000		318.70100	318.70100			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	321.00100	321.00100		322.74400	322.74400			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	4.25000	95.75000		4.23000	95.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.31500	95.68500		4.28500	95.71500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.67000	95.33000		4.61000	95.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.73000	95.27000		4.67000	95.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	5.03500	94.96500		4.98500	95.01500			0.00	0.00	0	72.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.49000	94.51000		5.42000	94.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.07500	93.92500		5.96500	94.03500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.34500	93.65500		6.21500	93.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.68000	93.32000		6.55000	93.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.87500	93.12500		6.72500	93.27500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.01500	92.98500		6.86500	93.13500			0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.97912	111.39572		7.96628	111.44984		5.60	0.00	1,670,935.80	15	69,863.0
R186	On	05/05/2022			Bond Future	8.20184	112.70447		8.18793	112.75989		5.61	0.00	0.00	0	4,514.0
R186	On	05/05/2022	6.73	Call	Bond Future	62.41000	0.06241		66.34000	0.06634	62.410	5.35	0.04	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	223.22000	0.22322		233.90000	0.23390	223.220	5.14	0.14	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	372.39000	0.37239		387.65000	0.38765	372.390	5.24	0.20	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	855.20000		0.85520		881.03000	0.88103	855.200	5.45	0.36	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,310.53000		1.31053		1,343.23000	1.34323	1,310.530	5.57	0.48	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,758.70000		1.75870		1,796.47000	1.79647	1,758.700	5.65	0.57	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	766.55000		0.76655		754.79000	0.75479	766.550	5.78	0.31	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	486.71000		0.48671		479.45000	0.47945	486.710	5.97	0.22	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	334.22000		0.33422		329.48000	0.32948	334.220	6.13	0.16	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.44458		108.78686		8.42960	108.79400		5.73	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	177.40000		0.17740		183.48000	0.18348	177.400	5.06	0.09	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,029.04000		1.02904		1,051.39000	1.05139	1,029.040	5.43	0.35	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	503.88000		0.50388		496.00000	0.49600	503.880	6.52	0.17	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.69630		110.12865		8.68013	110.18576		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			321.80513		321.80513		321.80411	321.80411			0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			325.66556		325.66556		325.66643	325.66643			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.32331		321.32331		321.32455	321.32455			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.35933		325.35933		325.36110	325.36110			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			246.80104		246.80104		248.21521	248.21521			0.00	0.00	0	7,695.0
R202	On 05/05/2022	Bond Future			249.76166		249.76166		251.19420	251.19420			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			248.40495		248.40495		249.85563	249.85563			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			251.52458		251.52458		252.99385	252.99385			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.15567		106.07362		5.15767	106.07155		1.09	0.00	1,697,177.92	16	16,417.0
R2023	On 05/05/2022	Bond Future			5.28033		103.40981		5.28218	103.40834		0.96	0.00	0.00	0	835.0
R2023	On 04/08/2022	Bond Future			5.46624		104.66391		5.46870	104.63187		0.70	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.85005		102.04324		5.85396	102.04204		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			9.47680		92.03440		9.42846	92.28716		9.11	0.00	0.00	0	82,785.0
R2030	On 03/02/2022	Bond Future	8.39	Call	2.61000		0.00261		4.45000	0.00445	2.610	8.42	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	64.55000		0.06455		89.81000	0.08981	64.550	8.57	0.07	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	358.56000		0.35856		444.20000	0.44420	358.560	8.86	0.26	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,288.03000		1.28803		1,155.51000	1.15551	1,288.030	8.99	0.61	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,287.74000		1.28774		1,463.16000	1.46316	1,287.740	9.21	0.61	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	362.96000		0.36296		316.34000	0.31634	362.960	9.39	0.25	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,006.70000		2.00670		2,215.62000	2.21562	2,006.700	9.42	0.76	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	239.92000	0.23992		208.20000	0.20820	239.920	9.55	0.18	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	3.90000	0.00390		3.43000	0.00343	3.900	10.71	0.00	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.69058	93.11613		9.63981	93.37245		8.88	0.00	0.00	0	14,763.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	21.53000	0.02153		26.10000	0.02610	21.530	8.48	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	69.27000	0.06927		81.79000	0.08179	69.270	8.36	0.04	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	160.31000	0.16031		185.48000	0.18548	160.310	8.25	0.08	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	355.06000	0.35506		402.20000	0.40220	355.060	8.21	0.16	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	431.17000	0.43117		485.50000	0.48550	431.170	8.26	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,839.69000	2.83969		2,686.35000	2.68635	2,839.690	8.61	0.64	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,322.63000	1.32263		1,234.63000	1.23463	1,322.630	9.02	0.38	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	933.32000	0.93332		867.46000	0.86746	933.320	9.27	0.29	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	279.09000	0.27909		257.38000	0.25738	279.090	10.29	0.10	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.92115	90.24007		9.86778	90.45228		8.94	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	229.57000	0.22957		255.01000	0.25501	229.570	8.42	0.09	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	770.72000	0.77072		837.16000	0.83716	770.720	8.33	0.24	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	877.02000	0.87702		824.61000	0.82461	877.020	9.82	0.22	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.14340	91.35336		10.08739	91.61631		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			9.93405	92.33922		9.88567	92.62268		10.14	0.00	0.00	0	123,757.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	3.40000	0.00340		5.80000	0.00580	3.400	9.08	0.00	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	20.53000	0.02053		31.25000	0.03125	20.530	9.17	0.02	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	270.63000	0.27063		345.72000	0.34572	270.630	9.54	0.20	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	325.80000	0.32580		410.71000	0.41071	325.800	9.61	0.23	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,420.51000	1.42051		1,272.14000	1.27214	1,420.510	9.90	0.61	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	926.40000	0.92640		1,085.29000	1.08529	926.400	10.02	0.47	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	1,125.78000	1.12578		1,001.21000	1.00121	1,125.780	10.02	0.53	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,373.55000	1.37355		1,566.63000	1.56663	1,373.550	10.19	0.60	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	555.37000	0.55537		486.06000	0.48606	555.370	10.31	0.32	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	274.13000	0.27413		237.80000	0.23780	274.130	10.63	0.18	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	192.04000	0.19204		166.25000	0.16625	192.040	10.80	0.14	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	142.84000	0.14284		123.55000	0.12355	142.840	10.94	0.11	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	86.34000	0.08634		74.65000	0.07465	86.340	11.15	0.07	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	32.34000	0.03234		28.08000	0.02808	32.340	11.54	0.03	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	26.16000	0.02616		22.75000	0.02275	26.160	11.62	0.02	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	11.19000	0.01119		9.78000	0.00978	11.190	11.80	0.01	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.13548	89.27806		10.08492	89.56540		10.19	0.00	0.00	0	20,406.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	735.00000	0.73500		819.80000	0.81980	735.000	9.35	0.26	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,183.34000	2.18334		2,347.67000	2.34767	2,183.340	10.12	0.53	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,534.30000	2.53430		2,711.96000	2.71196	2,534.300	10.23	0.58	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	627.89000	0.62789		580.56000	0.58056	627.890	11.17	0.19	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	472.06000	0.47206		435.82000	0.43582	472.060	11.49	0.15	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.34532	90.36097		10.29250	90.60226		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	Open Interest
R2032	On 04/08/2022	Bond Future	8.97	Call	300.77000		0.30077		335.15000	0.33515	300.770	8.78	0.11	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,133.48000		1.13348		1,226.79000	1.22679	1,133.480	9.02	0.30	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	733.06000		0.73306		687.03000	0.68703	733.060	11.04	0.17	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.55690		87.32847		10.50173	87.62316		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			10.40867		93.11916		10.38562	93.26919		11.35	0.00	2,327,979.00	25	103,078.0
R2035	On 03/02/2022	Bond Future	9.70	Call	44.14000		0.04414		55.43000	0.05543	44.140	10.33	0.04	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	159.20000		0.15920		188.59000	0.18859	159.200	10.48	0.12	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	380.29000		0.38029		433.00000	0.43300	380.290	10.73	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	668.99000		0.66899		742.76000	0.74276	668.990	10.99	0.35	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	718.63000		0.71863		795.39000	0.79539	718.630	11.02	0.37	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	1,385.99000		1.38599		1,324.39000	1.32439	1,385.990	11.13	0.56	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	967.97000		0.96797		1,057.82000	1.05782	967.970	11.15	0.45	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	639.92000		0.63992		611.11000	0.61111	639.920	11.51	0.32	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	563.68000		0.56368		538.53000	0.53853	563.680	11.57	0.29	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	152.81000		0.15281		147.79000	0.14779	152.810	12.28	0.10	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	141.83000		0.14183		137.31000	0.13731	141.830	12.31	0.09	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	113.20000		0.11320		109.92000	0.10992	113.200	12.42	0.08	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	58.48000		0.05848		57.38000	0.05738	58.480	12.74	0.04	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	47.90000		0.04790		47.16000	0.04716	47.900	12.83	0.04	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	37.59000		0.03759		37.17000	0.03717	37.590	12.94	0.03	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	8.00000		0.00800		8.14000	0.00814	8.000	13.36	0.01	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	3.76000		0.00376		3.89000	0.00389	3.760	13.50	0.00	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.60176		89.73559		10.57770	89.88792		11.47	0.00	0.00	0	8,926.0
R2035	On 05/05/2022	Bond Future	10.72	Call	2,717.74000		2.71774		2,814.02000	2.81402	2,717.740	11.44	0.56	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,723.35000		1.72335		1,673.38000	1.67338	1,723.350	11.55	0.40	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	134.14000		0.13414		130.51000	0.13051	134.140	14.52	0.04	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.80468		90.82391		10.77959	90.92633		10.94	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	404.20000		0.40420		426.25000	0.42625	404.200	9.77	0.12	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	728.40000		0.72840		762.87000	0.76287	728.400	9.89	0.20	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,202.92000		2.20292		2,274.35000	2.27435	2,202.920	10.75	0.43	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,533.53000		3.53353		3,456.66000	3.45666	3,533.530	10.84	0.54	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,197.02000		2.19702		2,143.67000	2.14367	2,197.020	11.34	0.38	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	812.12000		0.81212		790.68000	0.79068	812.120	12.93	0.16	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.00850		87.46505		10.98235	87.62143		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			10.65068		84.25818		10.62249	84.44218		12.57	0.00	2,190,712.68	26	119,342.0
R2037	On 05/05/2022	Bond Future			10.84350		85.24858		10.81411	85.43530		12.13	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			11.04791		82.02677		11.01728	82.16795		12.20	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	758.53000		0.75853		801.48000	0.80148	758.530	11.02	0.20	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,499.94000		3.49994		3,406.09000	3.40609	3,499.940	12.10	0.53	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	3,583.23000	3.58323		3,697.37000	3.69737	3,583.230		12.42	0.57	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,113.85000	2.11385		2,050.25000	2.05025	2,113.850		12.70	0.37	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	1,277.29000	1.27729		1,236.58000	1.23658	1,277.290		13.59	0.24	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.24135	83.03902		11.20950	83.23054			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			10.75375	86.36643		10.73561	86.49397			13.17	0.00	4,577,420.79	53	90,005.0
R2040	On 03/02/2022	Bond Future	10.60	Call	771.32000	0.77132		840.44000	0.84044	771.320		12.92	0.37	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.94013	87.38170		10.92121	87.51118			12.69	0.00	0.00	0	8,568.0
R2040	On 05/05/2022	Bond Future	9.82	Call	200.82000	0.20082		215.30000	0.21530	200.820		11.07	0.08	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,355.26000	1.35526		1,410.29000	1.41029	1,355.260		12.05	0.35	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	147.59000	0.14759		145.19000	0.14519	147.590		16.36	0.04	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.13741	83.93544		11.11768	84.01723			12.77	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	308.75000	0.30875		323.52000	0.32352	308.750		11.40	0.09	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,855.31000	1.85531		1,909.30000	1.90930	1,855.310		12.09	0.37	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	1,082.27000	1.08227		1,060.53000	1.06053	1,082.270		14.33	0.20	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.32361	84.97126		11.30309	85.10421			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			10.80095	83.08112		10.78271	83.21170			13.80	0.00	0.00	0	59,709.0
R2044	On 05/05/2022	Bond Future			10.97823	84.05777		10.95921	84.19034			13.30	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.16554	80.69636		11.14571	80.78306			13.39	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.34194	81.69222		11.32132	81.82834			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			10.75007	86.49057		10.73178	86.62572			13.51	0.00	0.00	0	192,314.0
R2048	On 03/02/2022	Bond Future	10.20	Call	118.00000	0.11800		139.26000	0.13926	118.000		12.53	0.09	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	207.41000	0.20741		239.08000	0.23908	207.410		12.67	0.14	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	346.31000	0.34631		390.78000	0.39078	346.310		12.89	0.20	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,927.74000	1.92774		2,036.60000	2.03660	1,927.740		13.79	0.64	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,417.67000	2.41767		2,534.86000	2.53486	2,417.670		13.97	0.71	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			10.91650	83.09217		10.89743	83.22939			13.72	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.09015	84.10000		11.07030	84.18962			13.10	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.26298	80.72137		11.24231	80.86221			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			10.39562	71.86923		10.36726	72.03069			12.67	0.00	0.00	0	19,457.0
R209	On 05/05/2022	Bond Future			10.56991	69.57267		10.54043	69.73647			12.79	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	391.22000	0.39122		424.04000	0.42404	391.220		11.55	0.17	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,605.57000	1.60557		1,547.93000	1.54793	1,605.570		13.11	0.41	0.00	0	12,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	290.18000	0.29018		279.02000	0.27902	290.180		15.51	0.10	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.74933	70.41656		10.71874	70.54216			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			10.92810	68.14343		10.89636	68.31142		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			214.57703	214.57703		214.69014	214.69014			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			214.29084	214.29084		214.40649	214.40649			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			216.94176	216.94176		217.05904	217.05904			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			216.74852	216.74852		216.86772	216.86772			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			9.74501	86.83726		9.70172	87.06647		9.73	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	1.62000	0.00162		2.76000	0.00276	1.620	8.82	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	6.59000	0.00659		10.31000	0.01031	6.590	8.86	0.01	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	72.29000	0.07229		97.66000	0.09766	72.290	9.05	0.07	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	106.54000	0.10654		140.48000	0.14048	106.540	9.09	0.10	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,426.03000	1.42603	1,298.62000	1.29862	1,426.030	9.55	0.64	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	895.15000	0.89515	805.74000	0.80574	895.150	9.74	0.48	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	431.01000	0.43101	383.33000	0.38333	431.010	10.01	0.28	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	260.79000	0.26079	231.08000	0.23108	260.790	10.25	0.19	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	243.21000	0.24321	215.44000	0.21544	243.210	10.28	0.18	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	182.81000	0.18281	161.80000	0.16180	182.810	10.41	0.14	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	46.66000	0.04666	41.44000	0.04144	46.660	10.94	0.04	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	34.85000	0.03485	31.02000	0.03102	34.850	11.05	0.03	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.94273	84.32581		9.89747	84.55827		9.93	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.15207	85.34848		10.10475	85.53805		9.53	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.36499	82.86826		10.31553	83.10668		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			10.75038	68.72112		10.72706	68.85735		13.66	0.00	824,653.44	12	17,616.0
R214	On 05/05/2022	Bond Future			10.91793	66.24915		10.89369	66.38739		13.84	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.09248	67.05260		11.06731	67.15327		13.24	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.26625	64.59920		11.24013	64.74103		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 :											13,288,879.63	147	1 196 732.0
Grand Total:											13,288,879.63	147	1 196 732.0