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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2022

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
<b>Derivatives</b>														
AL37	On 03/02/2022	Index Future	808.82700	808.82700	808.82700	810.45400	810.45400				0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	818.31000	818.31000	818.31000	819.97000	819.97000				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	828.12300	828.12300	828.12300	829.80600	829.80600				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	838.42900	838.42900	838.42900	840.13600	840.13600				0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	924.52000	924.52000	924.52000	929.75100	929.75100				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	935.36000	935.36000	935.36000	940.66800	940.66800				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	946.57600	946.57600	946.57600	951.95200	951.95200				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	958.35600	958.35600	958.35600	963.80300	963.80300				0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	819.15700	819.15700	819.15700	824.19600	824.19600				0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future	828.76100	828.76100	828.76100	833.87400	833.87400				0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	838.69900	838.69900	838.69900	843.87700	843.87700				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	849.13600	849.13600	849.13600	854.38200	854.38200				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	11.47686	77.85628		11.34796	78.52765			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.71746	75.01203		11.58299	75.69187			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.96865	75.94001		11.82828	76.62835			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.22387	73.11600		12.07736	73.81310			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	11.90976	76.57908		11.80593	77.20050			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.13476	73.23851		12.02627	73.86792			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.36316	74.14479		12.24992	74.78202			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.59587	70.81802		12.47756	71.46338			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	808.51400	808.51400		813.39700	813.39700			0.00	0.00	0	989.00
GOVI	On 05/05/2022	GOVI	817.99400	817.99400		822.94800	822.94800			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	827.80300	827.80300		832.82000	832.82000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	838.10400	838.10400		843.18800	843.18800			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.34004	155.34004		155.28991	155.28991			0.00	0.00	0	5,554.00
I2025	On 05/05/2022	Bond Future	157.20184	157.20184		157.15202	157.15202			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.53239	157.53239		157.48209	157.48209			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.51027	159.51027		159.45958	159.45958			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	114.10247	114.10247		114.09637	114.09637			0.00	0.00	0	3,838.00
I2029	On 05/05/2022	Bond Future	114.26911	114.26911		114.26359	114.26359			0.00	0.00	0	591.00
I2029	On 04/08/2022	Bond Future	115.68236	115.68236		115.67696	115.67696			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	115.90983	115.90983		115.90445	115.90445			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	112.48243	112.48243		112.47551	112.47551			0.00	0.00	0	7,281.00
I2033	On 05/05/2022	Bond Future	112.54741	112.54741		112.54111	112.54111			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	113.93940	113.93940		113.93313	113.93313			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	114.06423	114.06423		114.05808	114.05808			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			127.24953	127.24953		127.24150	127.24150			0.00	0.00	0	6,104.00
I2038	On 05/05/2022	Bond Future			128.77469	128.77469		128.76745	128.76745			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future			128.55194	128.55194		128.54470	128.54470			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future			130.16622	130.16622		130.15904	130.15904			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			117.94844	117.94844		117.74203	117.74203			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future			117.47519	117.47519		117.26697	117.26697			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future			118.92827	118.92827		118.71755	118.71755			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future			118.49662	118.49662		118.28342	118.28342			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			120.05864	120.05864		120.05092	120.05092			0.00	0.00	0	9,348.00
I2050	On 05/05/2022	Bond Future			121.49748	121.49748		121.49048	121.49048			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future			120.98491	120.98491		120.97783	120.97783			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future			122.50387	122.50387		122.49696	122.49696			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
I GOV	On 03/02/2022	Index Future			309.05200	309.05200		309.16700	309.16700			0.00	0.00	0	482.00
I GOV	On 05/05/2022	Index Future			312.75200	312.75200		312.87400	312.87400			0.00	0.00	0	16.00
I GOV	On 04/08/2022	Index Future			316.57800	316.57800		316.70200	316.70200			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			320.59200	320.59200		320.72000	320.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.90500	96.09500		3.91500	96.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.27000	95.73000		4.26000	95.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.33500	95.66500		4.32500	95.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.71000	95.29000		4.67000	95.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.78000	95.22000		4.74000	95.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.10500	94.89500		5.06500	94.93500			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.55000	94.45000		5.52000	94.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.15500	93.84500		6.07500	93.92500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.43000	93.57000		6.34500	93.65500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.74000	93.26000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.93500	93.06500		6.86000	93.14000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.14500	92.85500		7.04500	92.95500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.98436	111.37364		7.92566	111.62127		5.60	0.00	36,753,301.20	330	68,415.00
R186	On 05/05/2022	Bond Future			8.20778	112.68081		8.14479	112.93199		5.61	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	56.07000	0.05607		71.78000	0.07178	56.070	5.35	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	208.08000	0.20808		252.49000	0.25249	208.080	5.14	0.13	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	351.84000	0.35184		415.97000	0.41597	351.840	5.24	0.19	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	824.41000	0.82441	934.91000	0.93491	824.410	5.45	0.36	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,275.05000	1.27505	1,416.34000	1.41634	1,275.050	5.57	0.48	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,721.03000	1.72103	1,885.42000	1.88542	1,721.030	5.65	0.57	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	751.62000	0.75162	692.18000	0.69218	751.620	5.78	0.31	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	472.72000	0.47272	434.55000	0.43455	472.720	5.97	0.22	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	321.85000	0.32185	295.88000	0.29588	321.850	6.13	0.16	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.45104	108.76262	8.38334	109.01700		5.73	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	168.65000	0.16865	198.01000	0.19801	168.650	5.06	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,004.78000	1.00478	1,107.65000	1.10765	1,004.780	5.43	0.35	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	494.96000	0.49496	462.63000	0.46263	494.960	6.52	0.17	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.70335	110.10376	8.63046	110.36144		5.63	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			321.80713	321.80713	321.83528	321.83528			0.00	0.00	0	1,132.00
R197	On 05/05/2022	Bond Future			325.66378	325.66378	325.69416	325.69416			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.32051	321.32051	321.35155	321.35155			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.35555	325.35555	325.38744	325.38744			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			245.41183	245.41183	246.81539	246.81539			0.00	0.00	0	7,695.00
R202	On 05/05/2022	Bond Future			248.35295	248.35295	249.77471	249.77471			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			246.97824	246.97824	248.41778	248.41778			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			250.07923	250.07923	251.53736	251.53736			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
R2023	On 03/02/2022	Bond Future			5.17309	106.05559	5.17514	106.05346		1.09	0.00	0.00	0	16,417.00
R2023	On 05/05/2022	Bond Future			5.30488	103.39031	5.30680	103.38879		0.96	0.00	0.00	0	835.00
R2023	On 04/08/2022	Bond Future			5.50272	104.64389	5.50528	104.64249		0.70	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.91700	102.02265	5.92110	102.02139		0.45	0.00	0.00	0	0.00
R2023	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			9.54295	91.68995	9.44399	92.20586		9.11	0.00	0.00	0	82,917.00
R2030	On 03/02/2022	Bond Future	8.39	Call	0.64000	0.00064	2.85000	0.00285	0.640	8.42	0.00	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	29.68000	0.02968	71.40000	0.07140	29.680	8.57	0.04	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	227.94000	0.22794	392.19000	0.39219	227.940	8.86	0.20	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	1,446.40000	1.44640	1,169.93000	1.16993	1,446.400	8.99	0.68	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,018.01000	1.01801	1,379.35000	1.37935	1,018.010	9.21	0.56	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	396.70000	0.39670	308.90000	0.30890	396.700	9.39	0.28	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	1,692.59000	1.69259	2,126.64000	2.12664	1,692.590	9.42	0.73	0.00	0	950.00

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	
R2030	On 03/02/2022	Bond Future	9.90	Put	256.49000	0.25649	200.01000	0.20001	256.490	9.55	0.20	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	2.86000	0.00286	2.67000	0.00267	2.860	10.71	0.00	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.76012	92.76653	9.65631	93.28905	8.88	0.00	0.00	0	14,763.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	15.00000	0.01500	23.31000	0.02331	15.000	8.48	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	51.24000	0.05124	74.68000	0.07468	51.240	8.36	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	123.94000	0.12394	172.05000	0.17205	123.940	8.25	0.07	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	286.79000	0.28679	378.66000	0.37866	286.790	8.21	0.14	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	352.36000	0.35236	458.79000	0.45879	352.360	8.26	0.16	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,039.42000	3.03942	2,723.36000	2.72336	3,039.420	8.61	0.67	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	1,429.91000	1.42991	1,249.95000	1.24995	1,429.910	9.02	0.41	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,010.38000	1.01038	876.72000	0.87672	1,010.380	9.27	0.32	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	299.72000	0.29972	257.56000	0.25756	299.720	10.29	0.11	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.99427	89.88597	9.88517	90.41496	8.94	0.00	0.00	0	0.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	191.94000	0.19194	243.18000	0.24318	191.940	8.42	0.08	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	674.01000	0.67401	808.78000	0.80878	674.010	8.33	0.22	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	937.82000	0.93782	834.67000	0.83467	937.820	9.82	0.23	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.22015	90.99464	10.10569	91.53029	8.69	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			10.00032	91.95287	9.90138	92.53050	10.14	0.00	0.00	0	121,188.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	0.85000	0.00085	3.75000	0.00375	0.850	9.08	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	7.31000	0.00731	22.83000	0.02283	7.310	9.17	0.01	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	159.21000	0.15921	298.10000	0.29810	159.210	9.54	0.14	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	198.52000	0.19852	358.04000	0.35804	198.520	9.61	0.17	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	1,598.77000	1.59877	1,289.20000	1.28920	1,598.770	9.90	0.68	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	681.01000	0.68101	1,001.57000	1.00157	681.010	10.02	0.41	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	1,266.74000	1.26674	1,009.67000	1.00967	1,266.740	10.02	0.59	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.04	Call	1,076.84000	1.07684	1,473.08000	1.47308	1,076.840	10.19	0.54	0.00	0	100.00
R2032	On 03/02/2022	Bond Future	10.14	Put	615.56000	0.61556	480.37000	0.48037	615.560	10.31	0.36	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	293.76000	0.29376	228.87000	0.22887	293.760	10.63	0.21	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	201.08000	0.20108	157.58000	0.15758	201.080	10.80	0.15	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	146.41000	0.14641	115.55000	0.11555	146.410	10.94	0.12	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	85.04000	0.08504	68.18000	0.06818	85.040	11.15	0.07	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	29.12000	0.02912	24.39000	0.02439	29.120	11.54	0.03	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	23.07000	0.02307	19.54000	0.01954	23.070	11.62	0.02	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	9.07000	0.00907	8.03000	0.00803	9.070	11.80	0.01	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.20481	88.88607	10.10150	89.47104	10.19	0.00	0.00	0	20,406.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	612.97000	0.61297	780.07000	0.78007	612.970	9.35	0.23	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,946.40000	1.94640	2,278.62000	2.27862	1,946.400	10.12	0.50	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,278.65000	2.27865	2,638.70000	2.63870	2,278.650	10.23	0.55	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	679.73000	0.67973	585.06000	0.58506	679.730	11.17	0.21	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	509.80000	0.50980	438.11000	0.43811	509.800	11.49	0.16	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.41775	89.96402	10.30986	90.55618	9.77	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	251.01000	0.25101		319.50000	0.31950	251.010	8.78	0.09	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	999.26000	0.99926		1,187.81000	1.18781	999.260	9.02	0.28	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	785.32000	0.78532		695.32000	0.69532	785.320	11.04	0.19	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.63259	86.92633		10.51990	87.52595		9.94	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			10.52553	92.36407		10.38614	93.26580		11.35	0.00	0.00	0	103,067.00
R2035	On 03/02/2022	Bond Future	9.70	Call	12.38000	0.01238		46.01000	0.04601	12.380	10.33	0.01	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	61.42000	0.06142		167.43000	0.16743	61.420	10.48	0.06	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	182.82000	0.18282		400.40000	0.40040	182.820	10.73	0.14	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	370.64000	0.37064		703.05000	0.70305	370.640	10.99	0.24	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	405.20000	0.40520		754.97000	0.75497	405.200	11.02	0.26	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	1,767.17000	1.76717		1,285.39000	1.28539	1,767.170	11.13	0.67	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	586.50000	0.58650		1,015.27000	1.01527	586.500	11.15	0.34	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	835.42000	0.83542		574.87000	0.57487	835.420	11.51	0.42	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	736.78000	0.73678		503.69000	0.50369	736.780	11.57	0.38	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	194.27000	0.19427		129.35000	0.12935	194.270	12.28	0.13	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	179.75000	0.17975		119.69000	0.11969	179.750	12.31	0.12	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	141.98000	0.14198		94.63000	0.09463	141.980	12.42	0.10	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	70.68000	0.07068		47.58000	0.04758	70.680	12.74	0.05	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	57.15000	0.05715		38.65000	0.03865	57.150	12.83	0.05	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	44.11000	0.04411		30.03000	0.03003	44.110	12.94	0.04	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	8.39000	0.00839		5.99000	0.00599	8.390	13.36	0.01	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	3.71000	0.00371		2.73000	0.00273	3.710	13.50	0.00	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.72351	88.97052		10.57842	89.88335		11.47	0.00	0.00	0	8,926.00
R2035	On 05/05/2022	Bond Future	10.72	Call	2,267.17000	2.26717		2,792.06000	2.79206	2,267.170	11.44	0.51	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	2,005.82000	2.00582		1,656.09000	1.65609	2,005.820	11.55	0.45	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	157.50000	0.15750		125.19000	0.12519	157.500	14.52	0.05	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.93158	90.04933		10.78038	90.97337		10.94	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	304.94000	0.30494		419.82000	0.41982	304.940	9.77	0.10	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	570.21000	0.57021		753.95000	0.75395	570.210	9.89	0.17	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,862.42000	1.86242		2,260.13000	2.26013	1,862.420	10.75	0.38	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,938.24000	3.93824		3,446.66000	3.44666	3,938.240	10.84	0.58	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,479.56000	2.47956		2,133.24000	2.13324	2,479.560	11.34	0.42	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	925.49000	0.92549		782.67000	0.78267	925.490	12.93	0.19	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.14070	86.68065		10.98322	87.61622		11.18	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			10.76262	83.53335		10.63838	84.33839		12.57	0.00	0.00	0	118,171.00
R2037	On 05/05/2022	Bond Future			10.96005	84.51421		10.83080	85.32919		12.13	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.16936	81.28333		11.03469	82.10830		12.20	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	600.74000	0.60074		770.68000	0.77068	600.740	11.02	0.17	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	3,880.62000	3.88062		3,449.75000	3.44975	3,880.620	12.10	0.57	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	3,144.61000	3.14461	3,622.63000	3.62263	3,144.610	12.42	0.53	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,371.98000	2.37198	2,076.90000	2.07690	2,371.980	12.70	0.40	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,441.53000	1.44153	1,251.37000	1.25137	1,441.530	13.59	0.27	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.36765	82.28607	11.22764	83.12138		11.87	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			10.83042	85.83066	10.71622	86.63062		13.17	0.00	0.00	0	88,666.00	
R2040	On 03/02/2022	Bond Future	10.60	Call	511.31000	0.51131	851.68000	0.85168	511.310	12.92	0.29	0.00	0	2,000.00	
R2040	On 05/05/2022	Bond Future			11.02000	86.83851	10.90121	87.64838		12.69	0.00	0.00	0	8,568.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	148.23000	0.14823	219.90000	0.21990	148.230	11.07	0.06	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,139.13000	1.13913	1,440.79000	1.44079	1,139.130	12.05	0.31	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	158.85000	0.15885	133.61000	0.13361	158.850	16.36	0.05	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.22064	83.38547	11.09689	84.20527		12.77	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	250.00000	0.25000	331.97000	0.33197	250.000	11.40	0.08	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,633.06000	1.63306	1,949.55000	1.94955	1,633.060	12.09	0.34	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,172.16000	1.17216	1,023.11000	1.02311	1,172.160	14.33	0.22	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.41015	84.41423	11.28153	85.24426		12.42	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			10.87276	82.57031	10.77364	83.27677		13.80	0.00	0.00	0	59,709.00	
R2044	On 05/05/2022	Bond Future			11.05303	83.53986	10.94993	84.25515		13.30	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.24347	80.17203	11.13608	80.89608		13.39	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.42296	81.16112	11.31136	81.89422		13.02	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			10.81694	85.99973	10.71773	86.72980		13.51	0.00	0.00	0	192,313.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	56.25000	0.05625	130.93000	0.13093	56.250	12.53	0.05	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.30	Call	110.38000	0.11038	229.35000	0.22935	110.380	12.67	0.09	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	203.51000	0.20351	380.98000	0.38098	203.510	12.89	0.14	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	1,533.59000	1.53359	2,061.80000	2.06180	1,533.590	13.79	0.59	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	1,990.07000	1.99007	2,571.76000	2.57176	1,990.070	13.97	0.67	0.00	0	1,400.00	
R2048	On 05/05/2022	Bond Future			10.98613	82.59455	10.88298	83.33363		13.72	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.16266	83.59606	11.05529	84.34426		13.10	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.33843	80.21097	11.22675	80.96852		13.42	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			10.50784	71.23548	10.37847	71.96681		12.67	0.00	0.00	0	19,455.00	
R209	On 05/05/2022	Bond Future			10.68642	68.93061	10.55220	69.67100		12.79	0.00	58,591,018.50	850	6,246.00	
R209	On 05/05/2022	Bond Future	9.75	Call	279.28000	0.27928	402.86000	0.40286	279.280	11.55	0.13	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.25	Put	3,421.87000	3.42187	0.00000	0.00000	3,421.870	12.47	0.68	235,035,383.31	5,000	5,000.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,849.40000	1.84940	1,557.17000	1.55717	1,849.400	13.11	0.46	317,328,939.27	10,000	7,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	338.25000	0.33825	276.48000	0.27648	338.250	15.51	0.11	0.00	0	12,050.00	

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 04/08/2022	Bond Future			10.87023	69.76656		10.73098	70.51598		12.24	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.05355	67.48516		10.90910	68.24392		12.47	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			214.59354	214.59354		214.58528	214.58528			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.30506	214.30506		214.29793	214.29793			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			216.95552	216.95552		216.94859	216.94859			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.76185	216.76185		216.75508	216.75508			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			9.81124	86.48816		9.71230	87.01038		9.73	0.00	0.00	0	22,660.00
R213	On 03/02/2022	Bond Future	8.63	Call	0.36000	0.00036		1.77000	0.00177	0.360	8.82	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	1.92000	0.00192		7.27000	0.00727	1.920	8.86	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	33.73000	0.03373		80.15000	0.08015	33.730	9.05	0.04	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	53.57000	0.05357		117.98000	0.11798	53.570	9.09	0.06	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	1,601.76000	1.60176	1,301.29000	1.30129	1,601.760	9.55	0.71	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,004.84000	1.00484	797.65000	0.79765	1,004.840	9.74	0.54	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	474.49000	0.47449	369.95000	0.36995	474.490	10.01	0.32	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	279.77000	0.27977	218.33000	0.21833	279.770	10.25	0.21	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	259.83000	0.25983	202.91000	0.20291	259.830	10.28	0.20	0.00	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	191.76000	0.19176	150.41000	0.15041	191.760	10.41	0.16	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	43.87000	0.04387	35.96000	0.03596	43.870	10.94	0.04	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	31.89000	0.03189	26.50000	0.02650	31.890	11.05	0.03	0.00	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.01201	83.97161		9.90871	84.50046		9.93	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.22451	84.98977		10.11654	85.52516		9.53	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.44074	82.50483		10.32790	83.04696		9.66	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			10.82728	68.27499		10.72311	68.88047		13.66	0.00	0.00	0	17,613.00
R214	On 05/05/2022	Bond Future			10.99779	65.79693		10.88975	66.40990		13.84	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.17539	66.59479		11.06324	67.21529		13.24	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.35229	64.13552		11.23595	64.76377		13.56	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>647,708,642.28</b>	<b>16,180</b>	<b>238.000000000</b>
<b>Grand Total:</b>											<b>647,708,642.28</b>	<b>16,180</b>	<b>238.000000000</b>