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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/01/2022

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	810.09500	810.09500	810.09500	808.82700	808.82700				0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	820.03500	820.03500	820.03500	818.31000	818.31000				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	830.51000	830.51000	830.51000	828.12300	828.12300				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	841.49800	841.49800	841.49800	838.42900	838.42900				0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	922.16500	922.16500	922.16500	924.52000	924.52000				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	933.48000	933.48000	933.48000	935.36000	935.36000				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	945.40400	945.40400	945.40400	946.57600	946.57600				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	957.91200	957.91200	957.91200	958.35600	958.35600				0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	817.25800	817.25800	817.25800	819.15700	819.15700				0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future	827.28500	827.28500	827.28500	828.76100	828.76100				0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	837.85300	837.85300	837.85300	838.69900	838.69900				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	848.93800	848.93800	848.93800	849.13600	849.13600				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	11.51750	77.64633		11.47686	77.85628			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.75162	74.84069		11.71746	75.01203			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.99209	75.82593		11.96865	75.94001			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.23613	73.05809		12.22387	73.11600			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	11.96110	76.27497		11.90976	76.57908			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.18116	72.97205		12.13476	73.23851			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.40113	73.93321		12.36316	74.14479			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.62492	70.66105		12.59587	70.81802			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	806.64200	806.64200		808.51400	808.51400			0.00	0.00	0	989.00
GOVI	On 05/05/2022	GOVI	816.53900	816.53900		817.99400	817.99400			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	826.97000	826.97000		827.80300	827.80300			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	837.91100	837.91100		838.10400	838.10400			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.29826	155.29826		155.34004	155.34004			0.00	0.00	0	5,554.00
I2025	On 05/05/2022	Bond Future	157.24429	157.24429		157.20184	157.20184			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.69960	157.69960		157.53239	157.53239			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.80258	159.80258		159.51027	159.51027			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	114.12464	114.12464		114.10247	114.10247			0.00	0.00	0	3,838.00
I2029	On 05/05/2022	Bond Future	114.35350	114.35350		114.26911	114.26911			0.00	0.00	0	591.00
I2029	On 04/08/2022	Bond Future	115.85834	115.85834		115.68236	115.68236			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	116.17792	116.17792		115.90983	115.90983			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	112.39612	112.39612		112.48243	112.48243			0.00	0.00	0	7,281.00
I2033	On 05/05/2022	Bond Future	112.52096	112.52096		112.54741	112.54741			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	114.00165	114.00165		113.93940	113.93940			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	114.21537	114.21537		114.06423	114.06423			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			127.11071	127.11071		127.24953	127.24953			0.00	0.00	0	6,104.00
I2038	On 05/05/2022	Bond Future			128.70365	128.70365		128.77469	128.77469			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future			128.58176	128.58176		128.55194	128.55194			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future			130.29653	130.29653		130.16622	130.16622			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			116.98157	116.98157		117.94844	117.94844			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future			116.55993	116.55993		117.47519	117.47519			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future			118.09392	118.09392		118.92827	118.92827			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future			117.74341	117.74341		118.49662	118.49662			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			119.40308	119.40308		120.05864	120.05864			0.00	0.00	0	9,348.00
I2050	On 05/05/2022	Bond Future			120.89906	120.89906		121.49748	121.49748			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future			120.47405	120.47405		120.98491	120.98491			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future			122.08073	122.08073		122.50387	122.50387			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			308.47900	308.47900		309.05200	309.05200			0.00	0.00	0	482.00
I GOV	On 05/05/2022	Index Future			312.34000	312.34000		312.75200	312.75200			0.00	0.00	0	16.00
I GOV	On 04/08/2022	Index Future			316.40600	316.40600		316.57800	316.57800			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			320.66600	320.66600		320.59200	320.59200			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.90500	96.09500		3.90500	96.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.25000	95.75000		4.27000	95.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.31500	95.68500		4.33500	95.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.68000	95.32000		4.71000	95.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.75000	95.25000		4.78000	95.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.07500	94.92500		5.10500	94.89500			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.56000	94.44000		5.55000	94.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.12500	93.87500		6.15500	93.84500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.39000	93.61000		6.43000	93.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.70000	93.30000		6.74000	93.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.90000	93.10000		6.93500	93.06500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.07500	92.92500		7.14500	92.85500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.94252	111.55008		7.98436	111.37364		5.60	0.00	328,849,635.84	2,948	67,715.00
R186	On 05/05/2022	Bond Future			8.14775	112.92017		8.20778	112.68081		5.61	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	65.26000	0.06526		56.07000	0.05607	65.260	5.35	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	237.77000	0.23777		208.08000	0.20808	237.770	5.14	0.14	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	396.54000	0.39654		351.84000	0.35184	396.540	5.24	0.21	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	907.47000	0.90747	824.41000	0.82441	907.470	5.45	0.38	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,386.02000	1.38602	1,275.05000	1.27505	1,386.020	5.57	0.50	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,854.37000	1.85437	1,721.03000	1.72103	1,854.370	5.65	0.60	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	673.87000	0.67387	751.62000	0.75162	673.870	5.78	0.29	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	418.64000	0.41864	472.72000	0.47272	418.640	5.97	0.20	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	282.40000	0.28240	321.85000	0.32185	282.400	6.13	0.14	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.36333	109.09233	8.45104	108.76262		5.73	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	198.55000	0.19855	168.65000	0.16865	198.550	5.06	0.10	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,119.33000	1.11933	1,004.78000	1.00478	1,119.330	5.43	0.37	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	438.37000	0.43837	494.96000	0.49496	438.370	6.52	0.15	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.58490	110.52291	8.70335	110.10376		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			321.85352	321.85352	321.80713	321.80713			0.00	0.00	0	1,132.00
R197	On 05/05/2022	Bond Future			325.88628	325.88628	325.66378	325.66378			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.79966	321.79966	321.32051	321.32051			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.09182	326.09182	325.35555	325.35555			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			245.46115	245.46115	245.41183	245.41183			0.00	0.00	0	7,695.00
R202	On 05/05/2022	Bond Future			248.53697	248.53697	248.35295	248.35295			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			247.35902	247.35902	246.97824	246.97824			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			250.65761	250.65761	250.07923	250.07923			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			5.15659	106.07266	5.17309	106.05559		1.09	0.00	0.00	0	16,417.00
R2023	On 05/05/2022	Bond Future			5.21240	103.46381	5.30488	103.39031		0.96	0.00	0.00	0	835.00
R2023	On 04/08/2022	Bond Future			5.21793	104.80034	5.50272	104.64389		0.70	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.14458	102.26070	5.91700	102.02265		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			9.57847	91.50568	9.54295	91.68995		9.11	0.00	205,155,734.56	2,242	81,796.00
R2030	On 03/02/2022	Bond Future	8.39	Call	0.35000	0.00035	0.64000	0.00064	0.350	8.42	0.00	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	20.68000	0.02068	29.68000	0.02968	20.680	8.57	0.03	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	182.39000	0.18239	227.94000	0.22794	182.390	8.86	0.17	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	1,559.08000	1.55908	1,446.40000	1.44640	1,559.080	8.99	0.71	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	899.99000	0.89999	1,018.01000	1.01801	899.990	9.21	0.53	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	435.41000	0.43541	396.70000	0.39670	435.410	9.39	0.31	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	1,544.51000	1.54451	1,692.59000	1.69259	1,544.510	9.42	0.71	0.00	0	950.00

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R2030	On 03/02/2022	Bond Future	9.90	Put	281.74000	0.28174		256.49000	0.25649	281.740	9.55	0.22	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	2.96000	0.00296		2.86000	0.00286	2.960	10.71	0.00	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.78737	92.63001		9.76012	92.76653		8.88	0.00	520,580,656.20	5,620	15,884.00
R2030	On 05/05/2022	Bond Future	7.73	Call	13.19000	0.01319		15.00000	0.01500	13.190	8.48	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	45.95000	0.04595		51.24000	0.05124	45.950	8.36	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	112.79000	0.11279		123.94000	0.12394	112.790	8.25	0.06	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	264.88000	0.26488		286.79000	0.28679	264.880	8.21	0.13	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	326.78000	0.32678		352.36000	0.35236	326.780	8.26	0.15	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,124.50000	3.12450		3,039.42000	3.03942	3,124.500	8.61	0.68	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	1,478.65000	1.47865		1,429.91000	1.42991	1,478.650	9.02	0.42	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,046.53000	1.04653		1,010.38000	1.01038	1,046.530	9.27	0.32	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	310.83000	0.31083		299.72000	0.29972	310.830	10.29	0.12	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.00775	89.82089		9.99427	89.88597		8.94	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	185.03000	0.18503		191.94000	0.19194	185.030	8.42	0.07	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	656.09000	0.65609		674.01000	0.67401	656.090	8.33	0.21	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	948.14000	0.94814		937.82000	0.93782	948.140	9.82	0.24	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.21920	90.99907		10.22015	90.99464		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			10.05141	91.65655		10.00032	91.95287		10.14	0.00	789,987,804.45	8,619	118,685.00
R2032	On 03/02/2022	Bond Future	8.91	Call	0.39000	0.00039		0.85000	0.00085	0.390	9.08	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	4.00000	0.00400		7.31000	0.00731	4.000	9.17	0.01	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	112.88000	0.11288		159.21000	0.15921	112.880	9.54	0.11	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	143.55000	0.14355		198.52000	0.19852	143.550	9.61	0.13	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	1,789.92000	1.78992		1,598.77000	1.59877	1,789.920	9.90	0.73	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	548.95000	0.54895		681.01000	0.68101	548.950	10.02	0.36	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	1,431.00000	1.43100		1,266.74000	1.26674	1,431.000	10.02	0.64	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.04	Call	902.99000	0.90299		1,076.84000	1.07684	902.990	10.19	0.49	0.00	0	100.00
R2032	On 03/02/2022	Bond Future	10.14	Put	710.59000	0.71059		615.56000	0.61556	710.590	10.31	0.41	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	343.56000	0.34356		293.76000	0.29376	343.560	10.63	0.24	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	235.98000	0.23598		201.08000	0.20108	235.980	10.80	0.17	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	172.12000	0.17212		146.41000	0.14641	172.120	10.94	0.13	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	100.08000	0.10008		85.04000	0.08504	100.080	11.15	0.08	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	34.13000	0.03413		29.12000	0.02912	34.130	11.54	0.03	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	26.98000	0.02698		23.07000	0.02307	26.980	11.62	0.03	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	10.54000	0.01054		9.07000	0.00907	10.540	11.80	0.01	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.24938	88.63530		10.20481	88.88607		10.19	0.00	271,046,747.40	3,058	23,464.00
R2032	On 05/05/2022	Bond Future	9.58	Call	551.04000	0.55104		612.97000	0.61297	551.040	9.35	0.21	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,814.69000	1.81469		1,946.40000	1.94640	1,814.690	10.12	0.48	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,134.65000	2.13465		2,278.65000	2.27865	2,134.650	10.23	0.53	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	726.65000	0.72665		679.73000	0.67973	726.650	11.17	0.22	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	545.73000	0.54573		509.80000	0.50980	545.730	11.49	0.17	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.45136	89.78064		10.41775	89.96402		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	232.11000	0.23211	251.01000	0.25101	232.110	8.78	0.09	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	944.82000	0.94482	999.26000	0.99926	944.820	9.02	0.26	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	814.95000	0.81495	785.32000	0.78532	814.950	11.04	0.19	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.65465	86.80959	10.63259	86.92633		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			10.56668	92.10035	10.52553	92.36407		11.35	0.00	652,530,979.75	7,085	103,068.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	7.65000	0.00765	12.38000	0.01238	7.650	10.33	0.01	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	42.63000	0.04263	61.42000	0.06142	42.630	10.48	0.04	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	137.71000	0.13771	182.82000	0.18282	137.710	10.73	0.12	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	294.63000	0.29463	370.64000	0.37064	294.630	10.99	0.21	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	324.27000	0.32427	405.20000	0.40520	324.270	11.02	0.22	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	1,929.46000	1.92946	1,767.17000	1.76717	1,929.460	11.13	0.71	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	482.43000	0.48243	586.50000	0.58650	482.430	11.15	0.30	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	927.32000	0.92732	835.42000	0.83542	927.320	11.51	0.45	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	819.39000	0.81939	736.78000	0.73678	819.390	11.57	0.42	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	217.35000	0.21735	194.27000	0.19427	217.350	12.28	0.15	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	201.07000	0.20107	179.75000	0.17975	201.070	12.31	0.14	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	158.66000	0.15866	141.98000	0.14198	158.660	12.42	0.11	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	78.58000	0.07858	70.68000	0.07068	78.580	12.74	0.06	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	63.40000	0.06340	57.15000	0.05715	63.400	12.83	0.05	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	48.78000	0.04878	44.11000	0.04411	48.780	12.94	0.04	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	9.07000	0.00907	8.39000	0.00839	9.070	13.36	0.01	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	3.96000	0.00396	3.71000	0.00371	3.960	13.50	0.00	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.75856	88.75203	10.72351	88.97052		11.47	0.00	628,719,380.52	7,084	12,468.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	2,147.22000	2.14722	2,267.17000	2.26717	2,147.220	11.44	0.50	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	2,094.88000	2.09488	2,005.82000	2.00582	2,094.880	11.55	0.46	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	165.44000	0.16544	157.50000	0.15750	165.440	14.52	0.05	0.00	0	1,200.00	
R2035	On 04/08/2022	Bond Future			10.95646	89.89863	10.93158	90.04933		10.94	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	287.38000	0.28738	304.94000	0.30494	287.380	9.77	0.10	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	541.67000	0.54167	570.21000	0.57021	541.670	9.89	0.16	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	1,798.56000	1.79856	1,862.42000	1.86242	1,798.560	10.75	0.38	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,019.31000	4.01931	3,938.24000	3.93824	4,019.310	10.84	0.59	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,536.30000	2.53630	2,479.56000	2.47956	2,536.300	11.34	0.43	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	947.97000	0.94797	925.49000	0.92549	947.970	12.93	0.19	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.15509	86.59588	11.14070	86.68065		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			10.80398	83.26789	10.76262	83.53335		12.57	0.00	0.00	0	118,171.00	
R2037	On 05/05/2022	Bond Future			10.99577	84.29107	10.96005	84.51421		12.13	0.00	0.00	0	11,855.00	
R2037	On 04/08/2022	Bond Future			11.19562	81.12390	11.16936	81.28333		12.20	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	569.61000	0.56961	600.74000	0.60074	569.610	11.02	0.17	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	3,965.23000	3.96523	3,880.62000	3.88062	3,965.230	12.10	0.58	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	3,053.21000	3.05321	3,144.61000	3.14461	3,053.210	12.42	0.52	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,429.68000	2.42968	2,371.98000	2.37198	2,429.680	12.70	0.41	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,478.26000	1.47826	1,441.53000	1.44153	1,478.260	13.59	0.28	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.38418	82.18829	11.36765	82.28607		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			10.88712	85.43779	10.83042	85.83066		13.17	0.00	195,310,787.94	2,286	88,150.00	
R2040	On 03/02/2022	Bond Future	10.60	Call	387.30000	0.38730	511.31000	0.51131	387.300	12.92	0.24	0.00	0	2,000.00	
R2040	On 05/05/2022	Bond Future			11.07202	86.48764	11.02000	86.83851		12.69	0.00	161,558,911.52	1,868	9,502.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	124.33000	0.12433	148.23000	0.14823	124.330	11.07	0.06	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,024.58000	1.02458	1,139.13000	1.13913	1,024.580	12.05	0.29	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	172.36000	0.17236	158.85000	0.15885	172.360	16.36	0.05	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.26440	83.09858	11.22064	83.38547		12.77	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	225.50000	0.22550	250.00000	0.25000	225.500	11.40	0.07	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,530.83000	1.53083	1,633.06000	1.63306	1,530.830	12.09	0.33	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,229.17000	1.22917	1,172.16000	1.17216	1,229.170	14.33	0.23	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.44542	84.18890	11.41015	84.41423		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			10.92966	82.16926	10.87276	82.57031		13.80	0.00	0.00	0	59,709.00	
R2044	On 05/05/2022	Bond Future			11.10562	83.17899	11.05303	83.53986		13.30	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.28840	79.87231	11.24347	80.17203		13.39	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.46000	80.92029	11.42296	81.16112		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			10.87394	85.58534	10.81694	85.99973		13.51	0.00	0.00	0	192,313.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	34.30000	0.03430	56.25000	0.05625	34.300	12.53	0.03	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.30	Call	71.61000	0.07161	110.38000	0.11038	71.610	12.67	0.06	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	139.93000	0.13993	203.51000	0.20351	139.930	12.89	0.11	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	1,276.66000	1.27666	1,533.59000	1.53359	1,276.660	13.79	0.53	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	1,696.82000	1.69682	1,990.07000	1.99007	1,696.820	13.97	0.63	0.00	0	1,400.00	
R2048	On 05/05/2022	Bond Future			11.03902	82.22011	10.98613	82.59455		13.72	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.20821	83.28232	11.16266	83.59606		13.10	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.37644	79.95602	11.33843	80.21097		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			10.54947	71.00245	10.50784	71.23548		12.67	0.00	5,396,186.20	76	19,417.00	
R209	On 05/05/2022	Bond Future			10.72262	68.73284	10.68642	68.93061		12.79	0.00	61,584,624.64	896	7,104.00	
R209	On 05/05/2022	Bond Future	9.75	Call	250.89000	0.25089	279.28000	0.27928	250.890	11.55	0.12	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.25	Put	3,550.17000	3.55017	3,421.87000	3.42187	3,550.170	12.47	0.69	191,235,711.13	4,000	9,000.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,932.75000	1.93275	1,849.40000	1.84940	1,932.750	13.11	0.47	260,968,830.98	8,000	3,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	355.88000	0.35588	338.25000	0.33825	355.880	15.51	0.12	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	10.89752	69.62105		10.87023	69.76656		12.24	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future	11.07159	67.39124		11.05355	67.48516		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	214.63202	214.63202		214.59354	214.59354			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future	214.46039	214.46039		214.30506	214.30506			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future	217.28273	217.28273		216.95552	216.95552			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future	217.26155	217.26155		216.76185	216.76185			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	9.85716	86.24720		9.81124	86.48816		9.73	0.00	0.00	0	22,660.00
R213	On 03/02/2022	Bond Future	8.63	0.17000	0.00017	0.36000	0.00036	0.170	8.82	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	1.01000	0.00101	1.92000	0.00192	1.010	8.86	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	21.96000	0.02196	33.73000	0.03373	21.960	9.05	0.03	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	36.16000	0.03616	53.57000	0.05357	36.160	9.09	0.05	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	1,764.15000	1.76415	1,601.76000	1.60176	1,764.150	9.55	0.76	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	1,123.76000	1.12376	1,004.84000	1.00484	1,123.760	9.74	0.59	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	539.65000	0.53965	474.49000	0.47449	539.650	10.01	0.36	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	320.12000	0.32012	279.77000	0.27977	320.120	10.25	0.24	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	297.47000	0.29747	259.83000	0.25983	297.470	10.28	0.23	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	219.91000	0.21991	191.76000	0.19176	219.910	10.41	0.18	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	50.17000	0.05017	43.87000	0.04387	50.170	10.94	0.05	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	36.37000	0.03637	31.89000	0.03189	36.370	11.05	0.04	0.00	0	220.00
R213	On 05/05/2022	Bond Future	10.05094	83.77343		10.01201	83.97161		9.93	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future	10.25171	84.85560		10.22451	84.98977		9.53	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.45569	82.43335		10.44074	82.50483		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	10.87916	67.97667		10.82728	68.27499		13.66	0.00	1,767,393.42	26	17,613.00
R214	On 05/05/2022	Bond Future	11.04520	65.53079		10.99779	65.79693		13.84	0.00	1,703,800.54	26	441.00
R214	On 04/08/2022	Bond Future	11.21509	66.37738		11.17539	66.59479		13.24	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.38409	63.96549		11.35229	64.13552		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
Total for Derivatives :											4,276,397,185.08	53,834	374.000000000
Grand Total:											4,276,397,185.08	53,834	874.000000000