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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2022

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	819.29700	819.29700		818.13300	818.13300			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	829.42800	829.42800		828.25800	828.25800			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	840.14300	840.14300		838.96000	838.96000			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	851.08500	851.08500		849.88800	849.88800			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	940.71300	940.71300		937.83800	937.83800			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	952.34500	952.34500		949.44400	949.44400			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	964.64800	964.64800		961.71300	961.71300			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	977.21200	977.21200		974.23900	974.23900			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	837.03300	837.03300		835.27100	835.27100			0.00	0.00	0	188.0
ALBI	On	05/05/2022	Index Future	847.38300	847.38300		845.60800	845.60800			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	858.33000	858.33000		856.53500	856.53500			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	869.51000	869.51000		867.69100	867.69100			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	11.11842		79.74401		11.15622	79.54185			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.33450		76.97111		11.37372	76.76721			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.55481		77.99535		11.59566	77.78895			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	11.78348		75.23965		11.82607	75.03054			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	11.52478		78.92718		11.55224	78.75564			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.72497		75.66400		11.75345	75.49114			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.92368		76.67136		11.95331	76.49641			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.12967		73.41904		12.16055	73.24187			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	825.91200		825.91200		824.18900	824.18900			0.00	0.00	0	557.0
GOVI	On 05/05/2022	GOVI	836.12500		836.12500		834.38900	834.38900			0.00	0.00	0	430.0
GOVI	On 04/08/2022	GOVI	846.92700		846.92700		845.17100	845.17100			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	857.95700		857.95700		856.17900	856.17900			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.88653		154.88653		154.90453	154.90453			0.00	0.00	0	2,190.0
I2025	On 05/05/2022	Bond Future	156.84023		156.84023		156.86008	156.86008			0.00	31,368,046.00	200	4,929.0
I2025	On 04/08/2022	Bond Future	157.31012		157.31012		157.33054	157.33054			0.00	0.00	0	161.0
I2025	On 03/11/2022	Bond Future	159.37433		159.37433		159.39516	159.39516			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	113.51384		113.51384		113.28494	113.28494			0.00	0.00	0	2,244.0
I2029	On 05/05/2022	Bond Future	113.73975		113.73975		113.50915	113.50915			0.00	0.00	0	2,391.0
I2029	On 04/08/2022	Bond Future	115.25278		115.25278		115.01936	115.01936			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	115.53801		115.53801		115.30175	115.30175			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	110.21870		110.21870		109.99979	109.99979			0.00	0.00	0	2,777.0
I2033	On 05/05/2022	Bond Future	110.32543		110.32543		110.10481	110.10481			0.00	0.00	0	2,900.0
I2033	On 04/08/2022	Bond Future	111.79283		111.79283		111.56962	111.56962			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	111.95152		111.95152		111.72552	111.72552			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		124.59479	124.59479	124.26635	124.26635			0.00	0.00	0	3,778.0
I2038		On 05/05/2022	Bond Future		126.16642	126.16642	125.83506	125.83506			0.00	0.00	0	2,982.0
I2038		On 04/08/2022	Bond Future		126.02616	126.02616	125.69082	125.69082			0.00	0.00	0	2,669.0
I2038		On 03/11/2022	Bond Future		127.67995	127.67995	127.34029	127.34029			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		114.53447	114.53447	113.76422	113.76422			0.00	0.00	0	9,876.0
I2046		On 05/05/2022	Bond Future		114.08434	114.08434	113.30549	113.30549			0.00	0.00	0	14,004.0
I2046		On 04/08/2022	Bond Future		115.60198	115.60198	114.81316	114.81316			0.00	0.00	0	609.0
I2046		On 03/11/2022	Bond Future		115.19081	115.19081	114.39200	114.39200			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		116.59583	116.59583	115.50237	115.50237			0.00	0.00	0	6,147.0
I2050		On 05/05/2022	Bond Future		118.06649	118.06649	116.96049	116.96049			0.00	0.00	0	7,479.0
I2050		On 04/08/2022	Bond Future		117.61641	117.61641	116.49602	116.49602			0.00	0.00	0	1,194.0
I2050		On 03/11/2022	Bond Future		119.15992	119.15992	118.02466	118.02466			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		304.51500	304.51500	303.54300	303.54300			0.00	0.00	0	374.0
IGOV		On 05/05/2022	Index Future		308.35700	308.35700	307.37500	307.37500			0.00	0.00	0	125.0
IGOV		On 04/08/2022	Index Future		312.41500	312.41500	311.42100	311.42100			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		316.55700	316.55700	315.55100	315.55100			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.19500	95.80500	4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.27500	95.72500	4.26500	95.73500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.62000	95.38000	4.63000	95.37000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.68000	95.32000	4.69000	95.31000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.06500	94.93500	5.05500	94.94500			0.00	0.00	0	72.0
JIBAR FUTURE		On 20/07/2022	Jibar Tradeable Future		5.16000	94.84000	5.14000	94.86000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.53000	94.47000	5.53000	94.47000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		6.00000	94.00000	6.01000	93.99000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.34000	93.66000	6.35000	93.65000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.53500	93.46500	6.54000	93.46000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.74500	93.25500	6.75500	93.24500			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		6.86500	93.13500	6.89000	93.11000			0.00	0.00	0	0.0
R186		On 03/02/2022	Bond Future		7.63831	112.84359	7.67585	112.68294		5.26	0.00	0.00	0	44,555.0
R186		On 05/05/2022	Bond Future		7.81994	114.23895	7.85981	114.07749		5.23	0.00	815,894,580.90	7,142	49,087.0
R186		On 05/05/2022	Bond Future	6.73	Call	91.97000	0.09197	82.98000	0.08298	91.970	4.90	0.07	0	3,600.0
R186		On 05/05/2022	Bond Future	7.28	Call	408.26000	0.40826	375.76000	0.37576	408.260	4.91	0.24	0	435.0
R186		On 05/05/2022	Bond Future	7.48	Call	654.88000	0.65488	608.22000	0.60822	654.880	5.01	0.33	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	1,385.76000		1.38576	1,306.87000	1.30687	1,385.760		5.19	0.54	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	2,023.07000		2.02307	1,923.52000	1.92352	2,023.070		5.28	0.66	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,624.18000		2.62418	2,509.89000	2.50989	2,624.180		5.38	0.75	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	290.06000		0.29006	321.08000	0.32108	290.060		5.55	0.16	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	160.80000		0.16080	180.06000	0.18006	160.800		5.75	0.10	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	98.55000		0.09855	111.34000	0.11134	98.550		5.91	0.06	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.00725		110.44393	8.04996	110.28070			5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	265.58000		0.26558	245.19000	0.24519	265.580		4.59	0.14	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,563.19000		1.56319	1,488.69000	1.48869	1,563.190		5.13	0.49	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	201.89000		0.20189	218.47000	0.21847	201.890		6.21	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.20871		111.86788	8.25462	111.70261			5.12	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			321.65973		321.65973	321.65946	321.65946				0.00	0.00	0	1,090.0
R197	On 05/05/2022	Bond Future			325.71714		325.71714	325.72013	325.72013				0.00	0.00	0	588.0
R197	On 04/08/2022	Bond Future			321.64888		321.64888	321.65203	321.65203				0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.86992		325.86992	325.87333	325.87333				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			241.19740		241.19740	240.03600	240.03600				0.00	0.00	0	6,620.0
R202	On 05/05/2022	Bond Future			244.23999		244.23999	243.06634	243.06634				0.00	488,479.98	2	6,351.0
R202	On 04/08/2022	Bond Future			243.02656		243.02656	241.83756	241.83756				0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			246.21567		246.21567	245.01126	245.01126				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			5.14501		106.08465	5.15175	106.07767			1.04	0.00	0.00	0	15,433.0
R2023	On 05/05/2022	Bond Future			5.20162		103.47238	5.20915	103.46639			0.89	0.00	0.00	0	12,923.0
R2023	On 04/08/2022	Bond Future			5.21634		104.80121	5.22694	104.79538			0.61	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.08988		102.27760	5.10848	102.27186			0.36	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			9.24350		93.26252	9.30606	92.93115			8.76	0.00	0.00	0	71,004.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.25000		0.00025	0.17000	0.00017	0.250		8.06	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	45.45000		0.04545	31.68000	0.03168	45.450		8.11	0.07	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	481.11000		0.48111	370.19000	0.37019	481.110		8.39	0.44	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	360.18000		0.36018	512.71000	0.51271	360.180		8.57	0.35	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,954.71000		1.95471	1,682.52000	1.68252	1,954.710		8.91	0.89	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	25.58000		0.02558	49.32000	0.04932	25.580		9.19	0.04	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,917.71000		2.91771	2,607.62000	2.60762	2,917.710		9.23	0.97	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	10.91000	0.01091		22.98000	0.02298	10.910	9.44	0.02	0.00	0	8,000.0
R2030	On	03/02/2022	Bond Future	10.85	Put	0.00000	0.00000		0.01000	0.00001	0.000	10.90	0.00	0.00	0	1,000.0
R2030	On	05/05/2022	Bond Future			9.43502	94.41577		9.50036	94.08125		8.61	0.00	111,882,687.45	1,185	46,201.0
R2030	On	05/05/2022	Bond Future	7.73	Call	25.44000	0.02544		20.94000	0.02094	25.440	8.24	0.02	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	8.14	Call	88.50000	0.08850		74.24000	0.07424	88.500	8.10	0.05	0.00	0	1,800.0
R2030	On	05/05/2022	Bond Future	8.47	Call	213.55000	0.21355		182.10000	0.18210	213.550	7.99	0.11	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	8.81	Call	483.67000	0.48367		420.58000	0.42058	483.670	7.94	0.22	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	8.89	Call	586.86000	0.58686		513.48000	0.51348	586.860	7.99	0.25	0.00	0	1,800.0
R2030	On	05/05/2022	Bond Future	9.35	Put	1,907.64000	1.90764		2,098.98000	2.09898	1,907.640	8.34	0.53	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	9.95	Put	738.00000	0.73800		839.05000	0.83905	738.000	8.75	0.27	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	10.20	Put	480.62000	0.48062		553.33000	0.55333	480.620	9.01	0.19	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	11.04	Put	111.05000	0.11105		132.24000	0.13224	111.050	10.04	0.05	0.00	0	1,800.0
R2030	On	04/08/2022	Bond Future			9.63503	91.64287		9.70359	91.30422		8.61	0.00	0.00	0	0.0
R2030	On	04/08/2022	Bond Future	8.30	Call	299.99000	0.29999		265.32000	0.26532	299.990	8.13	0.12	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	9.05	Call	1,009.43000	1.00943		914.78000	0.91478	1,009.430	8.01	0.30	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	10.95	Put	499.54000	0.49954		555.54000	0.55554	499.540	9.50	0.15	0.00	0	800.0
R2030	On	03/11/2022	Bond Future			9.83269	92.82450		9.90455	92.48154		8.30	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			9.70801	93.67398		9.75042	93.42153		9.86	0.00	0.00	0	86,353.0
R2032	On	03/02/2022	Bond Future	8.91	Call	0.46000	0.00046		0.41000	0.00041	0.460	8.82	0.00	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	9.14	Call	8.14000	0.00814		6.77000	0.00677	8.140	8.83	0.01	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	9.58	Call	327.96000	0.32796		274.17000	0.27417	327.960	9.04	0.32	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	9.62	Call	415.51000	0.41551		349.81000	0.34981	415.510	9.12	0.38	0.00	0	210.0
R2032	On	03/02/2022	Bond Future	9.81	Put	408.49000	0.40849		530.06000	0.53006	408.490	9.50	0.36	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	9.90	Call	1,391.59000	1.39159		1,230.58000	1.23058	1,391.590	9.67	0.75	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	9.90	Put	256.21000	0.25621		347.65000	0.34765	256.210	9.67	0.25	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	10.04	Call	2,065.46000	2.06546		1,866.05000	1.86605	2,065.460	9.94	0.87	0.00	0	100.0
R2032	On	03/02/2022	Bond Future	10.14	Put	60.56000	0.06056		94.09000	0.09409	60.560	10.13	0.07	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	10.35	Put	14.54000	0.01454		25.67000	0.02567	14.540	10.61	0.02	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	10.45	Put	7.20000	0.00720		13.51000	0.01351	7.200	10.86	0.01	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	10.53	Put	3.96000	0.00396		7.83000	0.00783	3.960	11.04	0.01	0.00	0	210.0
R2032	On	03/02/2022	Bond Future	10.66	Put	1.36000	0.00136		2.95000	0.00295	1.360	11.25	0.00	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	10.90	Put	0.17000	0.00017		0.44000	0.00044	0.170	11.64	0.00	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	10.95	Put	0.11000	0.00011		0.29000	0.00029	0.110	11.72	0.00	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	11.13	Put	0.02000	0.00002		0.06000	0.00006	0.020	11.93	0.00	0.00	0	210.0
R2032	On	05/05/2022	Bond Future			9.89005	90.68457		9.93410	90.42995		9.97	0.00	0.00	0	66,827.0
R2032	On	05/05/2022	Bond Future	9.58	Call	1,078.26000	1.07826		998.10000	0.99810	1,078.260	9.47	0.36	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.18	Call	2,882.78000	2.88278		2,730.33000	2.73033	2,882.780	10.15	0.64	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.29	Call	3,305.08000	3.30508		3,140.79000	3.14079	3,305.080	10.28	0.69	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	10.98	Put	342.18000	0.34218		380.22000	0.38022	342.180	11.38	0.12	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	11.18	Put	243.89000	0.24389		272.64000	0.27264	243.890	11.66	0.09	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.07405	91.86921		10.11996	91.61154		9.54	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 Interest
R2032	On 04/08/2022	Bond Future	8.97	Call	409.21000	0.40921	376.75000	0.37675	409.210	8.53	0.14	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,575.34000	1.57534	1,484.36000	1.48436	1,575.340	9.07	0.38	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	468.63000	0.46863	505.02000	0.50502	468.630	11.17	0.12	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.26449	88.90565	10.31239	88.64469		9.59	0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	906.33000	0.90633	0.00000	0.00000	906.330	8.75	0.23	7,493,220.45	360	180.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,238.79000	3.23879	0.00000	0.00000	3,238.790	9.35	0.51	8,237,739.14	180	180.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,266.64000	2.26664	0.00000	0.00000	2,266.640	9.63	0.40	12,792,912.69	360	180.0
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			10.18209	94.60969	10.20933	94.42862		11.03	0.00	283,829,070.00	3,000	58,122.0
R2035	On 03/02/2022	Bond Future	9.70	Call	24.56000	0.02456	23.47000	0.02347	24.560	9.96	0.04	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	170.57000	0.17057	157.85000	0.15785	170.570	10.33	0.17	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	522.35000	0.52235	481.68000	0.48168	522.350	10.72	0.39	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	989.71000	0.98971	917.01000	0.91701	989.710	11.01	0.58	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,070.29000	1.07029	992.70000	0.99270	1,070.290	11.05	0.61	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	380.86000	0.38086	464.94000	0.46494	380.860	11.24	0.30	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,470.67000	1.47067	1,371.31000	1.37131	1,470.670	11.26	0.71	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	89.95000	0.08995	122.59000	0.12259	89.950	11.93	0.09	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	71.50000	0.07150	99.15000	0.09915	71.500	12.04	0.07	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	5.77000	0.00577	9.71000	0.00971	5.770	12.89	0.01	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	4.98000	0.00498	8.49000	0.00849	4.980	12.93	0.01	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	3.20000	0.00320	5.64000	0.00564	3.200	13.05	0.00	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	0.86000	0.00086	1.67000	0.00167	0.860	13.36	0.00	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	0.56000	0.00056	1.13000	0.00113	0.560	13.42	0.00	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	0.33000	0.00033	0.70000	0.00070	0.330	13.50	0.00	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	0.01000	0.00001	0.04000	0.00004	0.010	13.92	0.00	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	0.00000	0.00000	0.01000	0.00001	0.000	14.11	0.00	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.36071	91.27880	10.38888	91.09648		11.21	0.00	273,836,400.00	3,000	59,716.0
R2035	On 05/05/2022	Bond Future	10.72	Call	3,531.35000	3.53135	3,419.77000	3.41977	3,531.350	11.47	0.67	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,065.17000	1.06517	1,128.55000	1.12855	1,065.170	11.63	0.29	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	52.21000	0.05221	57.63000	0.05763	52.210	14.46	0.02	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.54645	92.43104	10.57576	92.24651		10.73	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	546.27000	0.54627	520.49000	0.52049	546.270	9.55	0.16	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	971.09000	0.97109	929.92000	0.92992	971.090	9.66	0.26	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,786.86000	2.78686	2,701.04000	2.70104	2,786.860	10.53	0.51	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,571.02000	2.57102	2,662.64000	2.66264	2,571.020	10.63	0.45	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,493.18000	1.49318	1,556.04000	1.55604	1,493.180	11.13	0.30	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	491.18000	0.49118	516.73000	0.51673	491.180	12.74	0.11	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.72808	89.16331	10.75855	88.97648		10.84	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			10.37067	86.11265	10.40781	85.86322		12.21	0.00	215,281,625.00	2,500	110,943.0
R2037	On 05/05/2022	Bond Future			10.54450	87.17748	10.58293	86.92588		11.86	0.00	217,943,700.00	2,500	70,333.0

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	10.72396	84.05977		10.76391	83.80506		11.96	0.00	0.00	0	0.00
R2037	On	04/08/2022	10.10	Call	Bond Future	1,128.02000	1.12802		1,062.79000	1.06279	1,128.020	10.78	0.28	0.00	0	50.00
R2037	On	04/08/2022	10.90	Put	Bond Future	2,363.07000	2.36307		2,479.58000	2.47958	2,363.070	11.86	0.42	0.00	0	50.00
R2037	On	04/08/2022	11.21	Call	Bond Future	4,686.50000	4.68650		4,522.91000	4.52291	4,686.500	12.18	0.68	0.00	0	1,050.00
R2037	On	04/08/2022	11.42	Put	Bond Future	1,314.11000	1.31411		1,390.37000	1.39037	1,314.110	12.47	0.27	0.00	0	50.00
R2037	On	04/08/2022	11.95	Put	Bond Future	743.27000	0.74327		791.20000	0.79120	743.270	13.38	0.16	0.00	0	1,050.00
R2037	On	03/11/2022			Bond Future	10.89733	85.14370		10.93879	84.88580		11.52	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	10.44463	88.58076		10.47163	88.38383		12.78	0.00	221,451,900.00	2,500	74,895.00
R2040	On	03/02/2022	10.60	Call	Bond Future	1,504.61000	1.50461		1,396.01000	1.39601	1,504.610	12.43	0.71	0.00	0	2,000.00
R2040	On	05/05/2022			Bond Future	10.61138	89.67616		10.63929	89.47763		12.40	0.00	275,485,163.52	3,072	36,110.00
R2040	On	05/05/2022	9.82	Call	Bond Future	364.95000	0.36495		343.15000	0.34315	364.950	10.87	0.14	0.00	0	1,200.00
R2040	On	05/05/2022	10.57	Call	Bond Future	2,182.65000	2.18265		2,097.28000	2.09728	2,182.650	12.17	0.49	0.00	0	1,200.00
R2040	On	05/05/2022	13.04	Put	Bond Future	44.24000	0.04424		48.99000	0.04899	44.240	16.16	0.02	0.00	0	1,200.00
R2040	On	04/08/2022			Bond Future	10.78324	86.34069		10.81222	86.13985		12.52	0.00	0.00	0	0.00
R2040	On	04/08/2022	9.70	Call	Bond Future	513.60000	0.51360		488.84000	0.48884	513.600	11.18	0.15	0.00	0	460.00
R2040	On	04/08/2022	10.70	Call	Bond Future	2,795.05000	2.79505		2,705.96000	2.70596	2,795.050	12.18	0.49	0.00	0	460.00
R2040	On	04/08/2022	12.24	Put	Bond Future	640.27000	0.64027		672.42000	0.67242	640.270	14.58	0.13	0.00	0	460.00
R2040	On	03/11/2022			Bond Future	10.94872	87.45404		10.97878	87.25069		12.05	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	10.49338	85.32962		10.51023	85.20384		13.42	0.00	426,648,100.00	5,000	29,833.00
R2044	On	05/05/2022			Bond Future	10.65162	86.38479		10.66899	86.25828		13.02	0.00	431,923,950.00	5,000	39,610.00
R2044	On	04/08/2022			Bond Future	10.81439	83.13151		10.83241	83.00359		13.15	0.00	0.00	0	0.00
R2044	On	03/11/2022			Bond Future	10.97072	84.20347		10.98940	84.07397		12.65	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	10.43785	88.85139		10.45470	88.72101		13.16	0.00	546,436,048.50	6,150	165,008.00
R2048	On	03/02/2022	10.20	Call	Bond Future	199.60000	0.19960		196.27000	0.19627	199.600	12.09	0.18	0.00	0	900.00
R2048	On	03/02/2022	10.30	Call	Bond Future	390.01000	0.39001		378.01000	0.37801	390.010	12.17	0.30	0.00	0	1,300.00
R2048	On	03/02/2022	10.40	Call	Bond Future	690.47000	0.69047		664.28000	0.66428	690.470	12.38	0.45	0.00	0	100.00
R2048	On	03/02/2022	10.90	Call	Bond Future	3,513.45000	3.51345		3,402.90000	3.40290	3,513.450	13.60	0.94	0.00	0	900.00
R2048	On	03/02/2022	11.00	Call	Bond Future	4,199.57000	4.19957		4,081.19000	4.08119	4,199.570	13.90	0.97	0.00	0	1,400.00
R2048	On	05/05/2022			Bond Future	10.58800	85.51333		10.60536	85.38227		13.44	0.00	525,906,979.50	6,150	45,748.00
R2048	On	04/08/2022			Bond Future	10.74291	86.59218		10.76092	86.45963		12.89	0.00	0.00	0	0.00
R2048	On	03/11/2022			Bond Future	10.89281	83.31150		10.91148	83.17735		13.07	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	10.15929	73.23097		10.19636	73.01491		12.33	0.00	0.00	0	15,362.00
R209	On	05/05/2022			Bond Future	10.31729	70.99426		10.35555	70.77633		12.52	0.00	0.00	0	10,983.00
R209	On	05/05/2022	9.75	Call	Bond Future	557.85000	0.55785		515.16000	0.51516	557.850	11.27	0.23	0.00	0	8,525.00

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 05/05/2022	Bond Future	10.25	Put	2,046.80000	2.04680		2,170.98000	2.17098	2,046.800	12.19	0.52	0.00	0	9,000.0	
R209	On 05/05/2022	Bond Future	10.75	Put	941.12000	0.94112		1,015.41000	1.01541	941.120	12.85	0.30	0.00	0	3,050.0	
R209	On 05/05/2022	Bond Future	12.00	Put	122.47000	0.12247		136.63000	0.13663	122.470	15.29	0.05	0.00	0	12,050.0	
R209	On 04/08/2022	Bond Future			10.47548	71.92170		10.51510	71.70108		12.02	0.00	0.00	0	0.0	
R209	On 03/11/2022	Bond Future			10.63697	69.70648		10.67801	69.48310		12.12	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			213.50781	213.50781		213.49962	213.49962			0.00	0.00	0	1,126.0	
R210	On 05/05/2022	Bond Future			213.32858	213.32858		213.32245	213.32245			0.00	0.00	0	1,038.0	
R210	On 04/08/2022	Bond Future			216.16634	216.16634		216.16072	216.16072			0.00	0.00	0	266.0	
R210	On 03/11/2022	Bond Future			216.08003	216.08003		216.07479	216.07479			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			9.51752	88.05082		9.56493	87.79605		9.48	0.00	0.00	0	20,073.0	
R213	On 03/02/2022	Bond Future	8.63	Call	0.13000	0.00013		0.11000	0.00011	0.130	8.57	0.00	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	1.40000	0.00140		1.14000	0.00114	1.400	8.58	0.00	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	55.07000	0.05507		43.53000	0.04353	55.070	8.63	0.08	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	95.90000	0.09590		76.17000	0.07617	95.900	8.65	0.13	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	456.13000	0.45613		591.78000	0.59178	456.130	9.21	0.41	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	9.76	Put	180.12000	0.18012		256.73000	0.25673	180.120	9.50	0.20	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.00	Put	40.70000	0.04070		67.10000	0.06710	40.700	9.92	0.06	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.15	Put	14.87000	0.01487		26.91000	0.02691	14.870	10.27	0.02	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	10.17	Put	12.94000	0.01294		23.71000	0.02371	12.940	10.31	0.02	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	10.25	Put	7.36000	0.00736		14.19000	0.01419	7.360	10.50	0.01	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	10.60	Put	0.42000	0.00042		1.05000	0.00105	0.420	11.07	0.00	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	10.67	Put	0.23000	0.00023		0.60000	0.00060	0.230	11.19	0.00	0.00	0	220.0	
R213	On 05/05/2022	Bond Future			9.69895	85.58777		9.74823	85.33069		9.65	0.00	1,369,404.32	16	10,177.0	
R213	On 04/08/2022	Bond Future			9.88858	86.67033		9.94004	86.41005		9.21	0.00	0.00	0	0.0	
R213	On 03/11/2022	Bond Future			10.07637	84.27216		10.13007	84.00863		9.24	0.00	0.00	0	0.0	
R213	On 03/11/2022	Bond Future	9.13	Call	872.65000	0.87265		0.00000	0.00000	872.650	8.51	0.24	8,147,911.68	400	200.0	
R213	On 03/11/2022	Bond Future	9.98	Put	2,949.37000	2.94937		0.00000	0.00000	2,949.370	9.07	0.51	8,633,548.80	200	200.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,094.66000	2.09466		0.00000	0.00000	2,094.660	9.32	0.40	13,553,997.12	400	200.0	
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	

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	On 03/02/2022	Bond Future	10.44815	70.52137		10.47507	70.35793		13.29	0.00	0.00	0	17,148.0
R214	On 05/05/2022	Bond Future	10.60049	68.09646		10.62824	67.93174		13.54	0.00	0.00	0	8,445.0
R214	On 04/08/2022	Bond Future	10.75750	68.95555		10.78625	68.78881		13.00	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future	10.90959	66.57926		10.93934	66.41045		13.17	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
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 :											4,438,605,465.05	49,317	1 389 961.0
Grand Total:											4,438,605,465.05	49,317	1 389 961.0