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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2022

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	815.99800	815.99800	816.54400	816.54400				0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	826.07400	826.07400	826.63600	826.63600				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	836.86500	836.86500	837.43700	837.43700				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	847.72800	847.72800	848.30700	848.30700				0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	936.07400	936.07400	935.58100	935.58100				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	947.63300	947.63300	947.14400	947.14400				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	960.01200	960.01200	959.51900	959.51900				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	972.47200	972.47200	971.97400	971.97400				0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	833.38300	833.38300	833.74000	833.74000				0.00	0.00	0	99.00
ALBI	On 05/05/2022	Index Future	843.67400	843.67400	844.04500	844.04500				0.00	0.00	0	118.00
ALBI	On 04/08/2022	Index Future	854.69500	854.69500	855.07300	855.07300				0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	865.78800	865.78800	866.17200	866.17200				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	11.16823	79.47777		11.16581	79.49068			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.38666	76.70009		11.38398	76.71399			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.60697	77.73194		11.60412	77.74630			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.83863	74.96903		11.83566	74.98357			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	11.57626	78.60612		11.56353	78.68530			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.77884	75.33758		11.76543	75.41862			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.97790	76.35174		11.96389	76.43411			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.18685	73.09153		12.17224	73.17498			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	822.28000	822.28000		822.61700	822.61700			0.00	0.00	0	45.00
GOVI	On 05/05/2022	GOVI	832.43400	832.43400		832.78400	832.78400			0.00	0.00	0	941.00
GOVI	On 04/08/2022	GOVI	843.30800	843.30800		843.66600	843.66600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	854.25400	854.25400		854.61600	854.61600			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.20372	155.20372		155.10974	155.10974			0.00	0.00	0	2,140.00
I2025	On 05/05/2022	Bond Future	157.15887	157.15887		157.06539	157.06539			0.00	0.00	0	5,021.00
I2025	On 04/08/2022	Bond Future	157.65610	157.65610		157.56166	157.56166			0.00	0.00	0	161.00
I2025	On 03/11/2022	Bond Future	159.71757	159.71757		159.62197	159.62197			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	113.77232	113.77232		113.76639	113.76639			0.00	0.00	0	2,244.00
I2029	On 05/05/2022	Bond Future	113.99966	113.99966		113.99486	113.99486			0.00	0.00	0	2,391.00
I2029	On 04/08/2022	Bond Future	115.53270	115.53270		115.52823	115.52823			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	115.81659	115.81659		115.81183	115.81183			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	111.00445	111.00445		111.00840	111.00840			0.00	0.00	0	2,777.00
I2033	On 05/05/2022	Bond Future	111.11912	111.11912		111.12439	111.12439			0.00	118,119,624.56	1,063	2,121.00
I2033	On 04/08/2022	Bond Future	112.61335	112.61335		112.61908	112.61908			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	112.77790	112.77790		112.78342	112.78342			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			125.28530	125.28530		125.11602	125.11602			0.00	0.00	0	3,705.00
I2038	On 05/05/2022	Bond Future			126.86350	126.86350		126.69348	126.69348			0.00	7,611,810.00	60	3,044.00
I2038	On 04/08/2022	Bond Future			126.75147	126.75147		126.57934	126.57934			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			128.40890	128.40890		128.23457	128.23457			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			115.54060	115.54060		115.53327	115.53327			0.00	0.00	0	9,876.00
I2046	On 05/05/2022	Bond Future			115.10115	115.10115		115.09514	115.09514			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			116.64915	116.64915		116.64327	116.64327			0.00	0.00	0	609.00
I2046	On 03/11/2022	Bond Future			116.24695	116.24695		116.24055	116.24055			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			117.29851	117.29851		116.85209	116.85209			0.00	215,360,064.36	1,836	5,079.00
I2050	On 05/05/2022	Bond Future			118.77621	118.77621		118.32536	118.32536			0.00	109,036,560.78	918	8,547.00
I2050	On 04/08/2022	Bond Future			118.35315	118.35315		117.89645	117.89645			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			119.90070	119.90070		119.43799	119.43799			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			305.71000	305.71000		305.43000	305.43000			0.00	42,799,400.00	14	0.00
I GOV	On 05/05/2022	Index Future			309.56100	309.56100		309.28100	309.28100			0.00	43,338,540.00	14	498.00
I GOV	On 04/08/2022	Index Future			313.68000	313.68000		313.39700	313.39700			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			317.82600	317.82600		317.53900	317.53900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.12500	95.87500		4.17500	95.82500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.18500	95.81500		4.23500	95.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.47000	95.53000		4.59000	95.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.53000	95.47000		4.64000	95.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.81500	95.18500		4.98500	95.01500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.88000	95.12000		5.05000	94.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.23000	94.77000		5.46000	94.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.82500	94.17500		5.97500	94.02500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.24000	93.76000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.42500	93.57500		6.55500	93.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.64500	93.35500		6.73500	93.26500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.83000	93.17000		6.87000	93.13000			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.74589	112.38399		7.72805	112.46004		5.22	0.00	0.00	0	19,472.00
R186	On 05/05/2022	Bond Future			7.93551	113.77174		7.91611	113.85000		5.16	0.00	6,484,989.18	57	62,528.00
R186	On 05/05/2022	Bond Future	6.73	Call	52.16000	0.05216		57.22000	0.05722	52.160	4.85	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	276.75000	0.27675		295.07000	0.29507	276.750	4.85	0.18	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	471.75000	0.47175		498.08000	0.49808	471.750	4.95	0.27	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	1,097.03000	1.09703		1,140.80000	1.14080	1,097.030	5.12	0.48	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,676.16000	1.67616		1,730.30000	1.73030	1,676.160	5.22	0.61	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,240.46000	2.24046		2,301.57000	2.30157	2,240.460	5.32	0.71	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	336.35000	0.33635		326.31000	0.32631	336.350	5.49	0.19	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	183.59000	0.18359		178.18000	0.17818	183.590	5.68	0.11	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	110.62000	0.11062		107.47000	0.10747	110.620	5.84	0.07	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.12703	109.98692		8.10611	110.06656		5.20	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	187.03000	0.18703		197.76000	0.19776	187.030	4.53	0.11	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,305.28000	1.30528		1,345.16000	1.34516	1,305.280	5.07	0.44	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	220.94000	0.22094		215.59000	0.21559	220.940	6.13	0.10	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.33904	111.39953		8.31653	111.48024		5.05	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			321.37871	321.37871		321.66051	321.66051			0.00	0.00	0	988.00
R197	On 05/05/2022	Bond Future			325.42722	325.42722		325.71603	325.71603			0.00	0.00	0	732.00
R197	On 04/08/2022	Bond Future			321.40271	321.40271		321.69586	321.69586			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.60541	325.60541		325.90246	325.90246			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			242.43849	242.43849		241.73206	241.73206			0.00	0.00	0	6,620.00
R202	On 05/05/2022	Bond Future			245.49261	245.49261		244.77976	244.77976			0.00	0.00	0	6,351.00
R202	On 04/08/2022	Bond Future			244.33156	244.33156		243.60978	243.60978			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			247.52645	247.52645		246.79523	246.79523			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			5.36524	105.85701		5.34699	105.87585		1.07	0.00	0.00	0	12,868.00
R2023	On 05/05/2022	Bond Future			5.49524	103.23929		5.46962	103.25959		0.92	0.00	24,880,668.89	241	13,369.00
R2023	On 04/08/2022	Bond Future			5.62283	104.57805		5.58428	104.59917		0.64	0.00	0.00	0	2,360.00
R2023	On 03/11/2022	Bond Future			5.82956	102.04954		5.76086	102.07068		0.41	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			9.34095	92.74700		9.34825	92.70852		8.72	0.00	0.00	0	47,716.00
R2030	On 03/02/2022	Bond Future	8.39	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.01	0.00	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	2.23000	0.00223		3.49000	0.00349	2.230	8.14	0.01	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	167.03000	0.16703		181.79000	0.18179	167.030	8.63	0.25	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	434.72000	0.43472		485.12000	0.48512	434.720	8.94	0.48	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,434.70000	1.43470		1,420.90000	1.42090	1,434.700	9.56	0.87	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	18.60000	0.18600		28.27000	0.02827	18.600	10.03	0.04	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	2,395.40000	2.39540		2,365.43000	2.36543	2,395.400	10.07	0.97	0.00	0	950.00

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R2030	On 03/02/2022	Bond Future	9.90	Put	5.91000	0.00591		10.18000	0.01018	5.910	10.27	0.01	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.02	0.00	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.53740	93.89230		9.54485	93.85436		8.57	0.00	0.00	0	58,723.00
R2030	On 05/05/2022	Bond Future	7.73	Call	12.52000	0.01252		12.68000	0.01268	12.520	8.12	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	49.96000	0.04996		50.16000	0.05016	49.960	7.98	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	133.72000	0.13372		133.59000	0.13359	133.720	7.86	0.08	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	368.09000	0.36809		366.58000	0.36658	368.090	8.08	0.18	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	453.17000	0.45317		451.08000	0.45108	453.170	8.14	0.21	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	825.27000	0.82527		820.53000	0.82053	825.270	8.33	0.32	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,177.80000	2.17780	2,208.17000	2.20817	2,177.800		8.47	0.58	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,520.06000	1.52006	1,546.11000	1.54611	1,520.060		8.64	0.46	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,408.82000	1.40882	1,433.94000	1.43394	1,408.820		8.68	0.44	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	879.72000	0.87972	899.27000	0.89927	879.720		8.97	0.31	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	586.35000	0.58635	601.65000	0.60165	586.350		9.27	0.22	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	137.55000	0.13755	143.10000	0.14310	137.550		10.29	0.06	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.73977	91.12614		9.74752	91.08806		8.52	0.00	0.00	0	24,189.00
R2030	On 04/08/2022	Bond Future	8.30	Call	216.51000	0.21651	215.32000	0.21532	216.510		8.00	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	850.63000	0.85063	845.01000	0.84501	850.630		8.09	0.27	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	589.64000	0.58964	600.33000	0.60033	589.640		9.71	0.17	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.94345	92.29657		9.95157	92.25802		8.23	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			9.78038	93.24376		9.78760	93.20099		9.76	0.00	0.00	0	48,329.00
R2032	On 03/02/2022	Bond Future	8.91	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.73	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	0.10000	0.00010		0.22000	0.00022	0.100	8.74	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	101.86000	0.10186	115.37000	0.11537	101.860		9.28	0.16	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	150.51000	0.15051	165.92000	0.16592	150.510		9.40	0.22	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	428.59000	0.42859	482.95000	0.48295	428.590		9.94	0.44	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Put	244.93000	0.24493	289.79000	0.28979	244.930		10.21	0.29	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Call	950.09000	0.95009	952.18000	0.95218	950.090		10.21	0.71	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.04	Call	1,611.38000	1.61138	1,595.92000	1.59592	1,611.380		10.63	0.87	0.00	0	100.00
R2032	On 03/02/2022	Bond Future	10.14	Put	40.87000	0.04087	57.77000	0.05777	40.870		10.95	0.07	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	5.87000	0.00587	10.25000	0.01025	5.870		11.46	0.01	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	1.98000	0.00198	3.91000	0.00391	1.980		11.61	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	0.79000	0.00079	1.73000	0.00173	0.790		11.74	0.00	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	0.16000	0.00016	0.42000	0.00042	0.160		11.94	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	0.01000	0.00001	0.02000	0.00002	0.010		12.28	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	0.00000	0.00000	0.01000	0.00001	0.000		12.35	0.00	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	0.00000	0.00000	0.00000	0.00000	0.000		12.59	0.00	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			9.96579	90.24736		9.97314	90.20508		9.92	0.00	0.00	0	131,223.00
R2032	On 05/05/2022	Bond Future	9.58	Call	872.89000	0.87289	867.57000	0.86757	872.890		9.42	0.31	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,546.20000	2.54620	2,529.60000	2.52960	2,546.200		10.11	0.61	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,950.84000	2.95084	2,931.92000	2.93192	2,950.840		10.24	0.66	0.00	0	993.00

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 05/05/2022	Bond Future	10.98	Put	360.34000	0.36034	0.36034	371.78000	0.37178	360.340	11.34	0.13	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	253.69000	0.25369	0.25369	262.61000	0.26261	253.690	11.61	0.10	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.15071	91.43951	91.43951	10.15832	91.39700		9.44	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	319.85000	0.31985	0.31985	317.69000	0.31769	319.850	8.44	0.12	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,356.68000	1.35668	1.35668	1,347.51000	1.34751	1,356.680	8.97	0.35	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	486.32000	0.48632	0.48632	495.90000	0.49590	486.320	11.08	0.13	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.34531	88.46594	88.46594	10.35324	88.42296		9.51	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	784.66000	0.78466	0.78466	779.08000	0.77908	784.660	8.74	0.21	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,470.67000	3.47067	3.47067	3,499.03000	3.49903	3,470.670	9.45	0.54	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,448.55000	2.44855	2.44855	2,472.01000	2.47201	2,448.550	9.74	0.42	0.00	0	180.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 03/02/2022	Bond Future			10.23982	94.22657	94.22657	10.23191	94.27892		10.97	0.00	0.00	0	12,643.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	0.98000	0.00098	0.00098	2.15000	0.00215	0.980	9.85	0.00	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	29.77000	0.02977	0.02977	44.18000	0.04418	29.770	10.09	0.05	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	204.90000	0.20490	0.20490	249.78000	0.24978	204.900	10.51	0.25	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	570.06000	0.57006	0.57006	636.09000	0.63609	570.060	10.94	0.50	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	641.59000	0.64159	0.64159	709.47000	0.70947	641.590	11.00	0.54	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	313.42000	0.31342	0.31342	333.00000	0.33300	313.420	11.28	0.32	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,018.79000	1.01879	1.01879	1,090.88000	1.09088	1,018.790	11.31	0.69	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	43.58000	0.04358	0.04358	54.37000	0.05437	43.580	12.23	0.06	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	31.42000	0.03142	0.03142	40.40000	0.04040	31.420	12.38	0.05	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	0.70000	0.00070	0.00070	1.32000	0.00132	0.700	13.28	0.00	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	0.56000	0.00056	0.00056	1.07000	0.00107	0.560	13.32	0.00	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	0.28000	0.00028	0.00028	0.57000	0.00057	0.280	13.43	0.00	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	0.03000	0.00003	0.00003	0.09000	0.00009	0.030	13.75	0.00	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	0.02000	0.00002	0.00002	0.05000	0.00005	0.020	13.83	0.00	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	0.01000	0.00001	0.00001	0.02000	0.00002	0.010	13.93	0.00	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	14.48	0.00	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	14.72	0.00	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.42101	90.88917	90.88917	10.41262	90.94324		11.21	0.00	110,703,009.06	1,218	66,177.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	3,214.08000	3.21408	3.21408	3,259.47000	3.25947	3,214.080	11.47	0.65	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	1,124.98000	1.12498	1.12498	1,118.12000	1.11812	1,124.980	11.63	0.31	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	49.38000	0.04938	0.04938	49.96000	0.04996	49.380	14.43	0.02	0.00	0	1,200.00	
R2035	On 04/08/2022	Bond Future			10.60716	92.04942	92.04942	10.59837	92.10453		10.66	0.00	0.00	0	48,495.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	449.30000	0.44930	0.44930	461.10000	0.46110	449.300	9.46	0.14	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	826.39000	0.82639	0.82639	844.36000	0.84436	826.390	9.57	0.23	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,534.21000	2.53421	2.53421	2,568.45000	2.56845	2,534.210	10.46	0.49	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,684.92000	2.68492	2.68492	2,666.29000	2.66629	2,684.920	10.56	0.47	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,553.14000	1.55314	1.55314	1,542.74000	1.54274	1,553.140	11.06	0.31	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	501.49000	0.50149	0.50149	499.41000	0.49941	501.490	12.68	0.12	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			10.79195	88.77234	88.77234	10.78280	88.82820		10.80	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	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
R2037	On 03/02/2022	Bond Future			10.41415	85.82075		10.41116	85.84077		12.16	0.00	409,021,694.50	4,766	59,923.00
R2037	On 05/05/2022	Bond Future			10.58988	86.88050		10.58663	86.90171		11.87	0.00	536,052,685.00	6,170	80,471.00
R2037	On 04/08/2022	Bond Future			10.76920	83.77141		10.76577	83.79323		11.89	0.00	0.00	0	43,603.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,071.48000	1.07148		1,083.30000	1.08330	1,071.480	11.07	0.27	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,487.73000	2.48773		2,485.75000	2.48575	2,487.730	12.05	0.44	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	4,513.53000	4.51353		4,535.22000	4.53522	4,513.530	12.46	0.66	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,424.87000	1.42487		1,425.61000	1.42561	1,424.870	12.82	0.28	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	818.87000	0.81887		820.71000	0.82071	818.870	13.77	0.17	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.94497	84.84746		10.94141	84.86954		11.47	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			10.49360	88.22408		10.49052	88.24645		12.75	0.00	1,852,705.68	21	25,212.00
R2040	On 03/02/2022	Bond Future	10.60	Call	1,094.16000	1.09416		1,148.94000	1.14894	1,094.160	13.16	0.69	0.00	0	2,000.00
R2040	On 05/05/2022	Bond Future			10.66243	89.31357		10.65911	89.33708		12.44	0.00	3,661,856.37	41	51,881.00
R2040	On 05/05/2022	Bond Future	9.82	Call	283.46000	0.28346		291.34000	0.29134	283.460	10.84	0.12	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,947.03000	1.94703		1,969.44000	1.96944	1,947.030	12.20	0.47	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	40.55000	0.04055		41.64000	0.04164	40.550	16.13	0.01	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.83445	85.98629		10.83095	86.01044		12.47	0.00	0.00	0	36,813.00
R2040	On 04/08/2022	Bond Future	9.70	Call	422.99000	0.42299		429.90000	0.42990	422.990	11.05	0.13	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,634.83000	2.63483		2,654.27000	2.65427	2,634.830	12.41	0.47	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	716.54000	0.71654		718.62000	0.71862	716.540	15.01	0.14	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.00251	87.09070		10.99887	87.11521		12.03	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			10.55294	84.88639		10.53473	85.02150		13.42	0.00	331,056,921.00	3,900	25,636.00
R2044	On 05/05/2022	Bond Future			10.71364	85.93453		10.69460	86.07234		13.09	0.00	336,519,619.48	3,916	45,708.00
R2044	On 04/08/2022	Bond Future			10.87708	82.68788		10.85726	82.82771		13.13	0.00	0.00	0	17,043.00
R2044	On 03/11/2022	Bond Future			11.03636	83.74992		11.01579	83.89160		12.67	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			10.49752	88.39123		10.47925	88.53166		13.20	0.00	220,978,075.00	2,500	125,580.00
R2048	On 03/02/2022	Bond Future	10.20	Call	40.80000	0.04080		66.30000	0.06630	40.800	12.26	0.06	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	129.01000	0.12901		182.24000	0.18224	129.010	12.50	0.16	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	323.45000	0.32345		411.18000	0.41118	323.450	12.85	0.32	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	3,031.43000	3.03143		3,178.00000	3.17800	3,031.430	15.07	0.95	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	3,725.90000	3.72590		3,870.47000	3.87047	3,725.900	15.58	0.98	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future			10.65014	85.04583		10.63104	85.18905		13.54	0.00	212,614,575.00	2,500	123,727.00
R2048	On 04/08/2022	Bond Future			10.80580	86.13091		10.78591	86.27631		12.91	0.00	0.00	0	6,016.00
R2048	On 03/11/2022	Bond Future			10.95865	82.84010		10.93801	82.98737		13.11	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

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/02/2022	Bond Future			10.21328	72.91660		10.21016	72.93471		12.27	0.00	0.00	0	5,461.00
R209	On 05/05/2022	Bond Future			10.37344	70.67475		10.37007	70.69387		12.52	0.00	2,332,266.75	33	18,725.00
R209	On 05/05/2022	Bond Future	9.75	Call	449.15000	0.44915		458.91000	0.45891	449.150	11.24	0.20	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,164.11000	2.16411		2,162.61000	2.16261	2,164.110	12.19	0.55	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	988.65000	0.98865		991.14000	0.99114	988.650	12.85	0.31	0.00	0	3,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	120.41000	0.12041		122.40000	0.12240	120.410	15.27	0.05	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.53181	71.60833		10.52828	71.62791		11.95	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.69598	69.38560		10.69231	69.40550		12.06	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			213.55620	213.55620		213.78684	213.78684			0.00	0.00	0	1,126.00
R210	On 05/05/2022	Bond Future			213.37389	213.37389		213.60985	213.60985			0.00	0.00	0	1,038.00
R210	On 04/08/2022	Bond Future			216.24345	216.24345		216.48327	216.48327			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			216.14887	216.14887		216.39115	216.39115			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			9.60015	87.60743		9.61738	87.51535		9.39	0.00	0.00	0	19,450.00
R213	On 03/02/2022	Bond Future	8.63	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.46	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	0.00000	0.00000		0.01000	0.00001	0.000	8.48	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	3.38000	0.00338		4.41000	0.00441	3.380	8.51	0.01	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	9.49000	0.00949		11.39000	0.01139	9.490	8.52	0.02	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	491.68000	0.49168		572.25000	0.57225	491.680	9.00	0.54	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	149.89000	0.14989		197.23000	0.19723	149.890	9.42	0.23	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	19.76000	0.01976		32.78000	0.03278	19.760	10.06	0.04	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	4.70000	0.00470		9.25000	0.00925	4.700	10.52	0.01	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	3.85000	0.00385		7.77000	0.00777	3.850	10.58	0.01	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1.71000	0.00171		3.80000	0.00380	1.710	10.82	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	0.02000	0.00002		0.08000	0.00008	0.020	11.44	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	0.01000	0.00001		0.04000	0.00004	0.010	11.57	0.00	0.00	0	220.00
R213	On 05/05/2022	Bond Future			9.78545	85.13720		9.80323	85.04496		9.62	0.00	5,533,918.00	65	11,123.00
R213	On 04/08/2022	Bond Future			9.97653	86.22611		9.99506	86.13290		9.13	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.16903	83.81811		10.18836	83.72379		9.20	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	737.97000	0.73797		721.03000	0.72103	737.970	8.46	0.22	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,148.08000	3.14808		3,203.95000	3.20395	3,148.080	9.03	0.54	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,242.80000	2.24280		2,288.09000	2.28809	2,242.800	9.28	0.43	0.00	0	200.00

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
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	10.50266	70.19106		10.48942	70.27105		13.26	0.00	0.00	0	11,864.00
R214	On 05/05/2022	Bond Future	10.65716	67.76074		10.64332	67.84249		13.58	0.00	0.00	0	16,513.00
R214	On 04/08/2022	Bond Future	10.81456	68.62526		10.80017	68.70831		12.96	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	10.96925	66.24141		10.95435	66.32553		13.16	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
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 :											2,737,958,983.61	29,333	582.000000000
Grand Total:											2,737,958,983.61	29,333	682.000000000