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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2021

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														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 03/02/2022	Index Future		815.57200	815.57200		810.35200	810.35200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		825.22100	825.22100		819.94500	819.94500			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		835.20000	835.20000		829.86200	829.86200			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future		845.69900	845.69900		840.29700	840.29700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		932.56300	932.56300		923.23900	923.23900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		943.59600	943.59600		934.16900	934.16900			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		955.00600	955.00600		945.46800	945.46800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future		967.01200	967.01200		957.35600	957.35600			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		824.88300	824.88300		817.08700	817.08700			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future		834.64100	834.64100		826.76000	826.76000			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future		844.73400	844.73400		836.76000	836.76000			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
ALBI	On 03/11/2022	Index Future	855.35400		855.35400		847.28100	847.28100			0.00	0.00	0	0.0
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	11.36728		78.42650		11.52342	77.61582			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.60182		75.59616		11.76454	74.77603			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.84644		76.49093		12.01626	75.66056			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.09438		73.73164		12.27158	72.89099			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	11.85587		76.90053		11.99130	76.09705			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.07728		73.57086		12.21864	72.75800			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.30187		74.43995		12.44942	73.61703			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.53015		71.17530		12.68428	70.34211			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	814.17900		814.17900		806.54200	806.54200			0.00	0.00	0	983.0
GOVI	On 05/05/2022	GOVI	823.81100		823.81100		816.09000	816.09000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	833.77300		833.77300		825.96100	825.96100			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	844.25500		844.25500		836.34600	836.34600			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.65648		154.65648		154.60545	154.60545			0.00	21,342,594.24	138	5,554.0
I2025	On 05/05/2022	Bond Future	156.52443		156.52443		156.47336	156.47336			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	156.86198		156.86198		156.81055	156.81055			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	158.85076		158.85076		158.79887	158.79887			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	113.45322		113.45322		113.44724	113.44724			0.00	0.00	0	3,872.0
I2029	On 05/05/2022	Bond Future	113.62242		113.62242		113.61673	113.61673			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	115.03881		115.03881		115.03319	115.03319			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.27239		115.27239		115.26719	115.26719			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	111.79834		111.79834		111.19393	111.19393			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future	111.86534		111.86534		111.25412	111.25412			0.00	0.00	0	2,121.0

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 04/08/2022	Bond Future		113.25981	113.25981	112.64110	112.64110			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future		113.39012	113.39012	112.76391	112.76391			0.00	0.00	0	0.0
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		125.93704	125.93704	125.92925	125.92925			0.00	0.00	0	6,294.0
I2038		On 05/05/2022	Bond Future		127.45816	127.45816	127.45066	127.45066			0.00	0.00	0	677.0
I2038		On 04/08/2022	Bond Future		127.23173	127.23173	127.22436	127.22436			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future		128.84511	128.84511	128.83787	128.83787			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future		117.00453	117.00453	115.03825	115.03825			0.00	0.00	0	15,506.0
I2046		On 05/05/2022	Bond Future		116.53043	116.53043	114.54088	114.54088			0.00	0.00	0	171.0
I2046		On 04/08/2022	Bond Future		117.98309	117.98309	115.96893	115.96893			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future		117.55460	117.55460	115.51535	115.51535			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future		119.22556	119.22556	117.20430	117.20430			0.00	0.00	0	9,280.0
I2050		On 05/05/2022	Bond Future		120.66553	120.66553	118.62022	118.62022			0.00	0.00	0	379.0
I2050		On 04/08/2022	Bond Future		120.15408	120.15408	118.08316	118.08316			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future		121.67735	121.67735	119.58057	119.58057			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		307.44100	307.44100	305.66500	305.66500			0.00	0.00	0	483.0
IGOV		On 05/05/2022	Index Future		311.15400	311.15400	309.35900	309.35900			0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future		314.99100	314.99100	313.17500	313.17500			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		319.02500	319.02500	317.18600	317.18600			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.93500	96.06500	3.93500	96.06500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.17000	95.83000	4.18000	95.82000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.23500	95.76500	4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.51000	95.49000	4.54000	95.46000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.57000	95.43000	4.61000	95.39000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.81500	95.18500	4.85000	95.15000			0.00	0.00	0	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.17000	94.83000	5.22500	94.77500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.60500	94.39500	5.68000	94.32000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.84000	94.16000	5.91000	94.09000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.12000	93.88000	6.20500	93.79500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.28500	93.71500	6.38500	93.61500			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		6.46500	93.53500	6.58000	93.42000			0.00	0.00	0	0.0
R186		On 03/02/2022	Bond Future		7.75640	112.33922	7.92428	111.62710		5.73	0.00	0.00	0	69,931.0
R186		On 05/05/2022	Bond Future		7.96121	113.66819	8.14076	112.94809		5.72	0.00	0.00	0	4,514.0
R186	6.73	On 05/05/2022	Bond Future	Call	168.28000	0.16828	113.38000	0.11338	168.280	5.39	0.10	0.00	0	3,600.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2022	Bond Future	7.28	Call	484.09000	0.48409		345.13000	0.34513	484.090	5.22	0.23	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	725.20000	0.72520		535.55000	0.53555	725.200	5.34	0.31	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,400.29000	1.40029		1,096.45000	1.09645	1,400.290	5.56	0.47	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,967.58000	1.96758		1,588.06000	1.58806	1,967.580	5.68	0.58	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,493.90000	2.49390		2,056.02000	2.05602	2,493.900	5.76	0.66	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	622.96000	0.62296		833.19000	0.83319	622.960	5.88	0.25	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	403.42000	0.40342		553.83000	0.55383	403.420	6.07	0.17	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	283.43000	0.28343		396.55000	0.39655	283.430	6.22	0.13	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.18331	109.72491		8.37610	108.99536		5.75	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	333.46000	0.33346		241.69000	0.24169	333.460	5.06	0.15	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,507.01000	1.50701		1,217.45000	1.21745	1,507.010	5.46	0.44	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	411.81000	0.41181		530.33000	0.53033	411.810	6.53	0.14	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.41145	111.14042		8.61879	110.40277		5.63	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			322.12420	322.12420		322.12432	322.12432			0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			326.01423	326.01423		326.01558	326.01558			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.70552	321.70552		321.70652	321.70652			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.78501	325.78501		325.78653	325.78653			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			245.11592	245.11592		242.98173	242.98173			0.00	0.00	0	7,693.0
R202	On 05/05/2022	Bond Future			248.07600	248.07600		245.91684	245.91684			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			246.72104	246.72104		244.53496	244.53496			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			249.84926	249.84926		247.63580	247.63580			0.00	0.00	0	0.0
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.12674	106.10357		5.21356	106.01372		1.14	0.00	0.00	0	16,431.0
R2023	On 05/05/2022	Bond Future			5.23155	103.44858		5.34547	103.35808		0.99	0.00	0.00	0	835.0
R2023	On 04/08/2022	Bond Future			5.37641	104.68303		5.54309	104.59067		0.69	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.64711	102.10570		5.94753	102.01326		0.70	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			9.38935	92.49231		9.56082	91.59719		9.33	0.00	277,476.93	3	82,799.0
R2030	On 03/02/2022	Bond Future	8.39	Call	37.18000	0.03718		18.35000	0.01835	37.180	8.53	0.03	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	265.26000	0.26526		154.70000	0.15470	265.260	8.78	0.17	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	786.79000	0.78679		517.32000	0.51732	786.790	9.09	0.38	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,340.78000	1.34078		1,881.24000	1.88124	1,340.780	9.22	0.52	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,877.04000	1.87704		1,375.81000	1.37581	1,877.040	9.41	0.64	0.00	0	1,000.0

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R2030	On 03/02/2022	Bond Future	9.78	Put	504.45000		0.50445		801.05000	0.80105	504.450	9.58	0.26	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,605.54000		2.60554		1,997.15000	1.99715	2,605.540	9.60	0.75	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.90	Put	373.77000		0.37377		614.06000	0.61406	373.770	9.73	0.20	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	24.59000		0.02459		52.40000	0.05240	24.590	10.92	0.02	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.59743		93.58712		9.77703	92.68178		9.10	0.00	0.00	0	14,763.0
R2030	On 05/05/2022	Bond Future	7.73	Call	54.76000		0.05476		35.06000	0.03506	54.760	8.66	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	146.10000		0.14610		97.63000	0.09763	146.100	8.56	0.07	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	295.09000		0.29509		204.22000	0.20422	295.090	8.47	0.12	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	573.62000		0.57362		413.13000	0.41313	573.620	8.45	0.21	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	673.84000		0.67384		491.41000	0.49141	673.840	8.50	0.24	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,745.74000		2.74574		3,321.15000	3.32115	2,745.740	8.84	0.59	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,341.07000		1.34107		1,709.66000	1.70966	1,341.070	9.24	0.36	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	973.92000		0.97392		1,266.89000	1.26689	973.920	9.47	0.28	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	330.59000		0.33059		453.38000	0.45338	330.590	10.48	0.11	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.82143		90.67859		10.01009	89.76193		9.11	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	341.04000		0.34104		250.95000	0.25095	341.040	8.53	0.12	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	1,020.21000		1.02021		795.00000	0.79500	1,020.210	8.50	0.28	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	894.25000		0.89425		1,115.34000	1.11534	894.250	9.98	0.21	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.03643		91.85640		10.23426	90.92889		8.82	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			9.84510		92.86132		10.01096	91.89105		10.22	0.00	0.00	0	124,446.0
R2032	On 03/02/2022	Bond Future	8.91	Call	39.43000		0.03943		18.99000	0.01899	39.430	8.96	0.03	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	123.34000		0.12334		65.35000	0.06535	123.340	9.10	0.09	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	667.65000		0.66765		425.16000	0.42516	667.650	9.66	0.32	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	753.36000		0.75336		487.03000	0.48703	753.360	9.73	0.35	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	1,451.91000		1.45191		2,035.03000	2.03503	1,451.910	10.01	0.52	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,522.98000		1.52298		1,076.62000	1.07662	1,522.980	10.11	0.55	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	1,200.26000		1.20026		1,724.17000	1.72417	1,200.260	10.11	0.45	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.04	Call	2,014.46000		2.01446		1,477.26000	1.47726	2,014.460	10.27	0.64	0.00	0	100.0
R2032	On 03/02/2022	Bond Future	10.14	Put	689.53000		0.68953		1,060.96000	1.06096	689.530	10.38	0.30	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	406.79000		0.40679		664.78000	0.66478	406.790	10.66	0.20	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	313.89000		0.31389		527.21000	0.52721	313.890	10.81	0.16	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	254.15000		0.25415		436.14000	0.43614	254.150	10.94	0.13	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	179.60000		0.17960		318.74000	0.31874	179.600	11.16	0.10	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	92.86000		0.09286		174.94000	0.17494	92.860	11.57	0.06	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	80.75000		0.08075		153.96000	0.15396	80.750	11.66	0.05	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	46.54000		0.04654		93.28000	0.09328	46.540	11.87	0.03	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.04139		89.81378		10.21434	88.83237		10.35	0.00	0.00	0	20,406.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,064.65000		1.06465		795.17000	0.79517	1,064.650	9.57	0.32	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,679.62000		2.67962		2,172.19000	2.17219	2,679.620	10.29	0.57	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	3,050.31000		3.05031		2,500.92000	2.50092	3,050.310	10.39	0.61	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	667.10000		0.66710		887.20000	0.88720	667.100	11.27	0.19	0.00	0	993.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/05/2022	Bond Future	11.18	Put	514.56000	0.51456		692.44000	0.69244	514.560	11.58	0.15	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.24550	90.86236		10.42605	89.86876		9.87	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	443.66000	0.44366		326.09000	0.32609	443.660	8.91	0.14	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,448.89000	1.44889		1,145.73000	1.14573	1,448.890	9.16	0.34	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	739.22000	0.73922		930.51000	0.93051	739.220	11.10	0.17	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.45064	87.89724		10.63912	86.89175		10.05	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future			10.42189	93.03328		10.58258	91.99876		11.42	0.00	0.00	0	108,629.0
R2035	On 03/02/2022	Bond Future	9.70	Call	140.20000	0.14020		77.57000	0.07757	140.200	10.29	0.09	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	350.01000	0.35001		211.22000	0.21122	350.010	10.57	0.18	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	650.69000	0.65069		419.56000	0.41956	650.690	10.85	0.29	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	980.95000	0.98095		663.16000	0.66316	980.950	11.09	0.38	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	1,034.40000	1.03440		703.58000	0.70358	1,034.400	11.12	0.40	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	1,796.53000	1.79653		2,447.08000	2.44708	1,796.530	11.22	0.55	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,292.99000	1.29299		902.26000	0.90226	1,292.990	11.23	0.46	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	1,015.80000	1.01580		1,482.99000	1.48299	1,015.800	11.56	0.37	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	927.37000	0.92737		1,368.41000	1.36841	927.370	11.61	0.35	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	374.60000	0.37460		608.45000	0.60845	374.600	12.26	0.17	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	356.58000	0.35658		581.94000	0.58194	356.580	12.30	0.16	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	307.37000	0.30737		508.73000	0.50873	307.370	12.42	0.14	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	200.30000	0.20030		344.66000	0.34466	200.300	12.76	0.10	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	176.28000	0.17628		306.73000	0.30673	176.280	12.85	0.09	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	151.11000	0.15111		266.42000	0.26642	151.110	12.97	0.08	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	58.15000	0.05815		111.40000	0.11140	58.150	13.48	0.03	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	37.04000	0.03704		73.71000	0.07371	37.040	13.67	0.02	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.61435	89.65603		10.78147	88.60964		11.63	0.00	0.00	0	8,926.0
R2035	On 05/05/2022	Bond Future	10.72	Call	2,895.45000	2.89545		2,366.33000	2.36633	2,895.450	11.60	0.56	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,972.98000	1.97298		2,450.11000	2.45011	1,972.980	11.71	0.41	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	208.51000	0.20851		285.75000	0.28575	208.510	14.66	0.06	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.81636	90.70026		10.99049	89.64096		11.05	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	486.05000	0.48605		361.65000	0.36165	486.050	9.94	0.14	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	814.82000	0.81482		622.97000	0.62297	814.820	9.95	0.21	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,264.61000	2.26461		1,855.45000	1.85545	2,264.610	10.60	0.43	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,672.15000	3.67215		4,284.86000	4.28486	3,672.150	10.72	0.54	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,314.59000	2.31459		2,767.17000	2.76717	2,314.590	11.17	0.39	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	864.90000	0.86490		1,072.66000	1.07266	864.900	12.59	0.17	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.01884	87.40333		11.20016	86.33118		11.28	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			10.62643	84.41643		10.77666	83.44310		12.60	0.00	0.00	0	119,322.0
R2037	On 05/05/2022	Bond Future			10.81719	85.41570		10.97332	84.43121		12.25	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			11.01915	82.15639		11.18178	81.15985		12.26	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	
R2037	On	04/08/2022			Bond Future	10.10	Call	922.08000	0.92208	723.71000	0.72371	922.080	11.19	0.23	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	10.90	Put	3,562.41000	3.56241	4,116.81000	4.11681	3,562.410	12.16	0.52	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	11.21	Call	3,837.43000	3.83743	3,300.52000	3.30052	3,837.430	12.47	0.58	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future	11.42	Put	2,194.52000	2.19452	2,594.34000	2.59434	2,194.520	12.74	0.36	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	11.95	Put	1,358.17000	1.35817	1,632.80000	1.63280	1,358.170	13.61	0.24	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future			11.20977	83.22892	11.37877	82.22028		11.92	0.00	0.00	0	0.0
R2037	On	31/01/2037			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2040	On	06/10/2015			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2040	On	03/02/2022			Bond Future			10.77926	86.18758	10.90392	85.32193		13.15	0.00	0.00	0	89,887.0
R2040	On	03/02/2022	10.60	Call	Bond Future	1,068.09000	1.06809	797.27000	0.79727	1,068.090	12.93	0.39	0.00	0.00	0	2,000.0	
R2040	On	05/05/2022			Bond Future			10.96560	87.20789	11.09515	86.33237		12.77	0.00	0.00	0	8,568.0
R2040	On	05/05/2022	9.82	Call	Bond Future	282.41000	0.28241	211.21000	0.21121	282.410	11.35	0.10	0.00	0.00	0	1,200.0	
R2040	On	05/05/2022	10.57	Call	Bond Future	1,504.74000	1.50474	1,233.16000	1.23316	1,504.740	12.21	0.35	0.00	0.00	0	1,200.0	
R2040	On	05/05/2022	13.04	Put	Bond Future	230.96000	0.23096	296.04000	0.29604	230.960	16.47	0.06	0.00	0.00	0	1,200.0	
R2040	On	04/08/2022			Bond Future			11.16265	83.71862	11.29760	82.83246		12.80	0.00	0.00	0	0.0
R2040	On	04/08/2022	9.70	Call	Bond Future	371.23000	0.37123	292.39000	0.29239	371.230	11.58	0.10	0.00	0.00	0	460.0	
R2040	On	04/08/2022	10.70	Call	Bond Future	1,949.30000	1.94930	1,652.87000	1.65287	1,949.300	12.18	0.37	0.00	0.00	0	460.0	
R2040	On	04/08/2022	12.24	Put	Bond Future	1,231.43000	1.23143	1,447.15000	1.44715	1,231.430	14.30	0.22	0.00	0.00	0	460.0	
R2040	On	03/11/2022			Bond Future			11.34822	84.81225	11.48846	83.91524		12.43	0.00	0.00	0	0.0
R2040	On	31/01/2040			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2044	On	03/02/2022			Bond Future			10.81434	82.98547	10.95422	81.99716		13.78	0.00	0.00	0	59,613.0
R2044	On	05/05/2022			Bond Future			10.99116	83.96785	11.13651	82.96828		13.38	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future			11.17779	80.56592	11.32918	79.55423		13.41	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future			11.35313	81.61851	11.51044	80.59430		13.03	0.00	0.00	0	0.0
R2044	On	31/01/2044			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2048	On	03/02/2022			Bond Future			10.76262	86.39806	10.89229	85.45271		13.50	0.00	0.00	0	192,244.0
R2048	On	03/02/2022	10.20	Call	Bond Future	297.50000	0.29750	195.71000	0.19571	297.500	12.65	0.15	0.00	0.00	0	900.0	
R2048	On	03/02/2022	10.30	Call	Bond Future	438.23000	0.43823	296.68000	0.29668	438.230	12.79	0.20	0.00	0.00	0	1,300.0	
R2048	On	03/02/2022	10.40	Call	Bond Future	624.83000	0.62483	435.30000	0.43530	624.830	12.97	0.26	0.00	0.00	0	100.0	
R2048	On	03/02/2022	10.90	Call	Bond Future	2,255.69000	2.25569	1,762.37000	1.76237	2,255.690	13.75	0.60	0.00	0.00	0	900.0	
R2048	On	03/02/2022	11.00	Call	Bond Future	2,714.77000	2.71477	2,160.58000	2.16058	2,714.770	13.92	0.66	0.00	0.00	0	1,400.0	
R2048	On	05/05/2022			Bond Future			10.92858	83.00546	11.06331	82.04916		13.81	0.00	0.00	0	2,035.0
R2048	On	04/08/2022			Bond Future			11.10157	83.97095	11.24178	83.00312		13.14	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future			11.27337	80.65074	11.41920	79.67094		13.45	0.00	0.00	0	0.0
R2048	On	28/02/2048			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R209	On	03/02/2022			Bond Future			10.38297	71.94119	10.53786	71.06733		12.73	0.00	0.00	0	20,306.0
R209	On	05/05/2022			Bond Future			10.55575	69.65128	10.71630	68.76731		12.94	0.00	0.00	0	5,396.0
R209	On	05/05/2022	9.75	Call	Bond Future	483.28000	0.48328	346.73000	0.34673	483.280	11.39	0.19	0.00	0.00	0	8,525.0	
R209	On	05/05/2022	10.75	Put	Bond Future	1,708.57000	1.70857	2,112.36000	2.11236	1,708.570	12.94	0.41	0.00	0.00	0	12,050.0	

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
R209	On 05/05/2022	Bond Future	12.00	Put	343.43000		0.34343		458.55000	0.45855	343.430	15.15	0.11	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.73339		70.46265		10.89992	69.56792		12.34	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			10.90997		68.23931		11.08267	67.33365		12.56	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			212.97639		212.97639		212.96798	212.96798			0.00	0.00	0	1,449.0
R210	On 05/05/2022	Bond Future			212.68782		212.68782		212.68005	212.68005			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.33921		215.33921		215.33159	215.33159			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.15188		215.15188		215.14525	215.14525			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			9.66170		87.27908		9.82769	86.40174		10.02	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	27.91000		0.02791		13.66000	0.01366	27.910	8.96	0.03	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	63.63000		0.06363		32.93000	0.03293	63.630	8.98	0.05	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	288.02000		0.28802		171.64000	0.17164	288.020	9.35	0.18	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	368.39000		0.36839		225.19000	0.22519	368.390	9.42	0.22	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,477.88000		1.47788		2,030.61000	2.03061	1,477.880	9.86	0.55	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,019.19000		1.01919		1,468.20000	1.46820	1,019.190	10.03	0.43	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	586.42000		0.58642		903.23000	0.90323	586.420	10.27	0.28	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	407.25000		0.40725		653.08000	0.65308	407.250	10.48	0.21	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	387.39000		0.38739		624.59000	0.62459	387.390	10.51	0.20	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	316.22000		0.31622		520.90000	0.52090	316.220	10.62	0.17	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	126.15000		0.12615		227.06000	0.22706	126.150	11.17	0.08	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	104.23000		0.10423		190.85000	0.19085	104.230	11.28	0.07	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.85449		84.77978		10.02755	83.89243		10.08	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.05821		85.77050		10.23902	84.87208		9.64	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.26483		83.35200		10.45369	82.44290		9.76	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future			10.76315		68.64671		10.89775	67.87030		13.65	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			10.93021		66.17929		11.06969	65.39398		13.93	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.10405		66.94907		11.24882	66.15422		13.27	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.27677		64.54223		11.42693	63.73756		13.58	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 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 :											21,620,071.17	141	1 204 049.0
Grand Total:											21,620,071.17	141	1 204 049.0