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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/01/2022

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	806.67000	806.67000		810.32300	810.32300			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	816.15300	816.15300		819.85300	819.85300			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	825.96100	825.96100		829.70600	829.70600			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	836.27100	836.27100		840.06400	840.06400			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	926.27700	926.27700		932.62600	932.62600			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	937.16600	937.16600		943.59500	943.59500			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	948.42900	948.42900		954.93500	954.93500			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	960.26700	960.26700		966.85600	966.85600			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	820.19100	820.19100		827.25800	827.25800			0.00	0.00	0	193.0
ALBI	On	05/05/2022	Index Future	829.83300	829.83300		836.98700	836.98700			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	839.80500	839.80500		847.04700	847.04700			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	850.28800	850.28800		857.62100	857.62100			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	11.41689		78.16760		11.27744	78.89849			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.65450		75.32927		11.50905	76.06939			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.90253		76.21522		11.75073	76.96471			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.15427		73.44601		11.99586	74.20491			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	11.88885		76.70353		11.73393	77.63650			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.11253		73.36675		11.95077	74.31128			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.33962		74.22791		12.17080	75.18430			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.57076		70.95418		12.39444	71.92268			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	809.45900		809.45900		816.33700	816.33700			0.00	16,189,180.00	2	989.0
GOVI	On 05/05/2022	GOVI	818.97500		818.97500		825.93800	825.93800			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	828.81700		828.81700		835.86500	835.86500			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	839.16200		839.16200		846.29900	846.29900			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.31766		155.31766		155.40513	155.40513			0.00	0.00	0	5,554.0
I2025	On 05/05/2022	Bond Future	157.18376		157.18376		157.27308	157.27308			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	157.51814		157.51814		157.60872	157.60872			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.50173		159.50173		159.59369	159.59369			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	114.59830		114.59830		114.13878	114.13878			0.00	14,439,385.80	126	3,838.0
I2029	On 05/05/2022	Bond Future	114.77419		114.77419		114.30980	114.30980			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	116.19661		116.19661		115.72661	115.72661			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	116.43489		116.43489		115.95911	115.95911			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	113.65273		113.65273		114.31158	114.31158			0.00	0.00	0	7,281.0
I2033	On 05/05/2022	Bond Future	113.73511		113.73511		114.40240	114.40240			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future	115.14464		115.14464		115.82035	115.82035			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	115.28895		115.28895		115.97341	115.97341			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			129.20488		129.20488		129.44991	129.44991			0.00	0.00	0	6,104.0
I2038	On 05/05/2022	Bond Future			130.75737		130.75737		131.00586	131.00586			0.00	0.00	0	677.0
I2038	On 04/08/2022	Bond Future			130.56261		130.56261		130.81432	130.81432			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future			132.20680		132.20680		132.46200	132.46200			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			120.12708		120.12708		120.11998	120.11998			0.00	0.00	0	15,506.0
I2046	On 05/05/2022	Bond Future			119.68337		119.68337		119.67691	119.67691			0.00	0.00	0	171.0
I2046	On 04/08/2022	Bond Future			121.16670		121.16670		121.16026	121.16026			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future			120.76804		120.76804		120.76165	120.76165			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			122.32195		122.32195		122.78257	122.78257			0.00	0.00	0	9,280.0
I2050	On 05/05/2022	Bond Future			123.79144		123.79144		124.25823	124.25823			0.00	0.00	0	379.0
I2050	On 04/08/2022	Bond Future			123.31017		123.31017		123.78307	123.78307			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future			124.86309		124.86309		125.34206	125.34206			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			311.81100		311.81100		312.20800	312.20800			0.00	3,118,110.00	1	482.0
IGOV	On 05/05/2022	Index Future			315.55400		315.55400		315.95700	315.95700			0.00	0.00	0	16.0
IGOV	On 04/08/2022	Index Future			319.42200		319.42200		319.83100	319.83100			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			323.48400		323.48400		323.89800	323.89800			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.91500		96.08500		3.91500	96.08500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.22000		95.78000		4.19000	95.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.28500		95.71500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.60000		95.40000		4.53000	95.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.66000		95.34000		4.59000	95.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.93500		95.06500		4.85500	95.14500			0.00	0.00	0	72.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.33000		94.67000		5.25000	94.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.87500		94.12500		5.74500	94.25500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.12500		93.87500		5.98500	94.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.42000		93.58000		6.26000	93.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.60500		93.39500		6.43500	93.56500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.76500		93.23500		6.59500	93.40500			0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			8.05473		111.07770		7.93437	111.58448		5.65	0.00	666,466.20	6	69,863.0
R186	On 05/05/2022	Bond Future			8.28229		112.38463		8.15331	112.89798		5.64	0.00	0.00	0	4,514.0
R186	On 05/05/2022	Bond Future	6.73	Call	53.09000		0.05309		77.81000	0.07781	53.090	5.38	0.04	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	193.71000		0.19371		266.48000	0.26648	193.710	5.18	0.12	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	326.46000		0.32646		432.98000	0.43298	326.460	5.28	0.18	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	7.88	Call	764.50000	0.76450	954.27000	0.95427	764.500	5.49	0.33	0.00	0	435.0		
R186	On 05/05/2022	Bond Future	8.14	Call	1,183.53000	1.18353	1,432.07000	1.43207	1,183.530	5.60	0.44	0.00	0	454.0		
R186	On 05/05/2022	Bond Future	8.35	Call	1,602.49000	1.60249	1,897.51000	1.89751	1,602.490	5.68	0.54	0.00	0	454.0		
R186	On 05/05/2022	Bond Future	8.64	Put	892.89000	0.89289	732.77000	0.73277	892.890	5.82	0.35	0.00	0	4,035.0		
R186	On 05/05/2022	Bond Future	8.94	Put	577.78000	0.57778	466.36000	0.46636	577.780	6.01	0.25	0.00	0	454.0		
R186	On 05/05/2022	Bond Future	9.18	Put	402.32000	0.40232	321.00000	0.32100	402.320	6.16	0.18	0.00	0	454.0		
R186	On 04/08/2022	Bond Future			8.53031	108.41622	8.39173	108.93648		5.74	0.00	0.00	0	0.0		
R186	On 04/08/2022	Bond Future	6.96	Call	151.70000	0.15170	200.81000	0.20081	151.700	5.06	0.08	0.00	0	3,600.0		
R186	On 04/08/2022	Bond Future	7.96	Call	930.16000	0.93016	1,113.85000	1.11385	930.160	5.44	0.32	0.00	0	3,600.0		
R186	On 04/08/2022	Bond Future	9.78	Put	565.83000	0.56583	478.13000	0.47813	565.830	6.52	0.19	0.00	0	3,600.0		
R186	On 03/11/2022	Bond Future			8.78747	109.80735	8.63831	110.33366		5.58	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			321.81066	321.81066	321.80991	321.80991			0.00	0.00	0	1,132.0		
R197	On 05/05/2022	Bond Future			325.67668	325.67668	325.67761	325.67761			0.00	0.00	0	237.0		
R197	On 04/08/2022	Bond Future			321.34198	321.34198	321.34327	321.34327			0.00	0.00	0	0.0		
R197	On 03/11/2022	Bond Future			325.38932	325.38932	325.39110	325.39110			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			248.18016	248.18016	248.64489	248.64489			0.00	14,394,449.28	58	7,695.0		
R202	On 05/05/2022	Bond Future			251.16152	251.16152	251.63335	251.63335			0.00	0.00	0	413.0		
R202	On 04/08/2022	Bond Future			249.82804	249.82804	250.30586	250.30586			0.00	0.00	0	0.0		
R202	On 03/11/2022	Bond Future			252.97415	252.97415	253.45834	253.45834			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			5.16064	106.06847	5.16256	106.06648		1.14	0.00	2,757,780.22	26	16,417.0		
R2023	On 05/05/2022	Bond Future			5.28461	103.40641	5.28645	103.40495		1.00	0.00	0.00	0	835.0		
R2023	On 04/08/2022	Bond Future			5.46809	104.63221	5.47054	104.63085		0.72	0.00	0.00	0	0.0		
R2023	On 03/11/2022	Bond Future			5.84180	102.04578	5.84568	102.04458		0.45	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			9.51127	91.85471	9.39671	92.45366		9.15	0.00	0.00	0	82,785.0		
R2030	On 03/02/2022	Bond Future	8.39	Call	2.83000	0.00283	7.48000	0.00748	2.830	8.43	0.00	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	8.85	Call	63.79000	0.06379	121.13000	0.12113	63.790	8.61	0.07	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.20	Call	341.57000	0.34157	529.86000	0.52986	341.570	8.90	0.25	0.00	0	950.0		
R2030	On 03/02/2022	Bond Future	9.35	Put	1,434.25000	1.43425	1,099.66000	1.09966	1,434.250	9.03	0.63	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	1,215.68000	1.21568	1,606.10000	1.60610	1,215.680	9.24	0.58	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	439.93000	0.43993	306.07000	0.30607	439.930	9.41	0.28	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.80	Call	1,900.75000	1.90075	2,372.86000	2.37286	1,900.750	9.43	0.73	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	298.69000	0.29869		203.09000	0.20309	298.690	9.56	0.21	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	6.38000	0.00638		3.84000	0.00384	6.380	10.70	0.01	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.72637	92.93599		9.60623	93.54250		8.96	0.00	0.00	0	14,763.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	21.50000	0.02150		32.20000	0.03220	21.500	8.54	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	68.46000	0.06846		97.47000	0.09747	68.460	8.42	0.04	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	157.20000	0.15720		215.18000	0.21518	157.200	8.32	0.08	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	345.97000	0.34597		454.04000	0.45404	345.970	8.29	0.15	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	419.55000	0.41955		543.89000	0.54389	419.550	8.34	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,985.83000	2.98583		2,614.36000	2.61436	2,985.830	8.69	0.65	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,423.24000	1.42324		1,203.31000	1.20331	1,423.240	9.10	0.40	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,014.81000	1.01481		847.47000	0.84747	1,014.810	9.34	0.31	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	314.23000	0.31423		255.30000	0.25530	314.230	10.36	0.11	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.95831	90.01233		9.83206	90.62662		8.98	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	221.06000	0.22106		281.23000	0.28123	221.060	8.45	0.09	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	743.99000	0.74399		899.84000	0.89984	743.990	8.37	0.23	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	933.60000	0.93360		805.73000	0.80573	933.600	9.86	0.23	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.18169	91.17417		10.04925	91.79592		8.71	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			9.96813	92.14026		9.85364	92.81101		10.17	0.00	0.00	0	123,757.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	3.60000	0.00360		9.64000	0.00964	3.600	9.09	0.00	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	20.68000	0.02068		45.92000	0.04592	20.680	9.19	0.02	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	259.62000	0.25962		425.90000	0.42590	259.620	9.60	0.19	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	311.43000	0.31143		498.93000	0.49893	311.430	9.67	0.22	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,582.30000	1.58230		1,208.74000	1.20874	1,582.300	9.95	0.63	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	874.48000	0.87448		1,224.90000	1.22490	874.480	10.05	0.45	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	1,272.82000	1.27282		952.49000	0.95249	1,272.820	10.05	0.55	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,295.84000	1.29584		1,724.96000	1.72496	1,295.840	10.22	0.57	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	657.56000	0.65756		466.14000	0.46614	657.560	10.33	0.35	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	339.78000	0.33978		231.04000	0.23104	339.780	10.63	0.21	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	243.40000	0.24340		162.80000	0.16280	243.400	10.80	0.16	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	184.51000	0.18451		121.91000	0.12191	184.510	10.93	0.13	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	115.41000	0.11541		74.87000	0.07487	115.410	11.14	0.08	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	46.22000	0.04622		29.18000	0.02918	46.220	11.53	0.04	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	37.94000	0.03794		23.84000	0.02384	37.940	11.61	0.03	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	17.23000	0.01723		10.60000	0.01060	17.230	11.80	0.02	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.17075	89.07836		10.05125	89.75744		10.23	0.00	0.00	0	20,406.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	704.88000	0.70488		898.18000	0.89818	704.880	9.40	0.25	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,104.19000	2.10419		2,480.42000	2.48042	2,104.190	10.16	0.52	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,445.59000	2.44559		2,853.05000	2.85305	2,445.590	10.27	0.56	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	683.88000	0.68388		561.54000	0.56154	683.880	11.19	0.21	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	517.40000	0.51740		422.38000	0.42238	517.400	11.51	0.16	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.38176	90.11111		10.25697	90.79879		9.80	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
R2032	On 04/08/2022	Bond Future	8.97	Call	289.62000	0.28962		370.83000	0.37083	289.620		8.83	0.10	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,094.05000	1.09405		1,312.26000	1.31226	1,094.050		9.07	0.29	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	781.44000	0.78144		668.81000	0.66881	781.440		11.07	0.18	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.59437	87.12908		10.46405	87.82519			9.94	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			10.46809	92.73407		10.32828	93.64397			11.38	0.00	0.00	0	103,053.0
R2035	On 03/02/2022	Bond Future	9.70	Call	36.96000	0.03696		88.51000	0.08851	36.960		10.32	0.03	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	135.44000	0.13544		271.48000	0.27148	135.440		10.51	0.10	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	327.00000	0.32700		575.69000	0.57569	327.000		10.77	0.21	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	580.63000	0.58063		936.22000	0.93622	580.630		11.03	0.31	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	624.58000	0.62458		995.97000	0.99597	624.580		11.06	0.33	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	1,652.55000	1.65255		1,177.46000	1.17746	1,652.550		11.17	0.60	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	846.18000	0.84618		1,288.89000	1.28889	846.180		11.18	0.40	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	815.05000	0.81505		538.79000	0.53879	815.050		11.53	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	725.44000	0.72544		474.40000	0.47440	725.440		11.58	0.35	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	216.61000	0.21661		130.08000	0.13008	216.610		12.24	0.13	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	202.23000	0.20223		120.98000	0.12098	202.230		12.27	0.12	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	164.20000	0.16420		97.17000	0.09717	164.200		12.38	0.10	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	89.11000	0.08911		51.29000	0.05129	89.110		12.69	0.06	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	74.07000	0.07407		42.32000	0.04232	74.070		12.78	0.05	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	59.17000	0.05917		33.53000	0.03353	59.170		12.89	0.04	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	14.04000	0.01404		7.54000	0.00754	14.040		13.29	0.01	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	6.94000	0.00694		3.65000	0.00365	6.940		13.43	0.01	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.66332	89.34756		10.51783	90.26859			11.50	0.00	0.00	0	8,926.0
R2035	On 05/05/2022	Bond Future	10.72	Call	2,529.88000	2.52988		3,062.41000	3.06241	2,529.880		11.47	0.54	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,906.42000	1.90642		1,555.00000	1.55500	1,906.420		11.58	0.42	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	156.55000	0.15655		119.46000	0.11946	156.550		14.49	0.05	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.86848	90.38125		10.71688	91.31383			10.99	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	370.02000	0.37002		494.70000	0.49470	370.020		9.82	0.12	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	672.21000	0.67221		867.87000	0.86787	672.210		9.95	0.19	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,065.92000	2.06592		2,474.20000	2.47420	2,065.920		10.80	0.41	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,773.66000	3.77366		3,283.62000	3.28362	3,773.660		10.89	0.56	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,374.82000	2.37482		2,027.32000	2.02732	2,374.820		11.38	0.40	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	891.53000	0.89153		743.85000	0.74385	891.530		12.95	0.18	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.07441	87.07270		10.91655	88.01672			11.17	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			10.69451	83.97326		10.55470	84.88712			12.60	0.00	0.00	0	119,316.0
R2037	On 05/05/2022	Bond Future			10.88883	84.96181		10.74342	85.88695			12.16	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			11.09480	81.69059		10.94334	82.62713			12.25	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	719.23000	0.71923		925.51000	0.92551	719.230		11.08	0.20	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,680.71000	3.68071		3,200.80000	3.20080	3,680.710		12.15	0.54	0.00	0	50.0

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		
R2037	On	04/08/2022			Bond Future		11.21	Call	3,446.09000	3.44609	3,995.10000	3.99510	3,446.090	12.47	0.56	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future		11.42	Put	2,244.84000	2.24484	1,914.07000	1.91407	2,244.840	12.75	0.38	0.00	0	50.0
R2037	On	04/08/2022			Bond Future		11.95	Put	1,365.99000	1.36599	1,149.78000	1.14978	1,365.990	13.63	0.25	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future				11.28961	82.75008	11.13219	83.69824		11.86	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				10.81760	85.91988	10.65744	87.04694		13.18	0.00	0.00	0	90,008.0
R2040	On	03/02/2022	10.60	Call	Bond Future		658.73000		0.65873	1,118.42000	1.11842	658.730	12.95	0.32	0.00	0	2,000.0	
R2040	On	05/05/2022			Bond Future				11.00629	86.93136	10.83975	88.07219		12.71	0.00	0.00	0	8,568.0
R2040	On	05/05/2022	9.82	Call	Bond Future		170.88000		0.17088	274.17000	0.27417	170.880	11.04	0.07	0.00	0	1,200.0	
R2040	On	05/05/2022	10.57	Call	Bond Future		1,226.14000		1.22614	1,643.65000	1.64365	1,226.140	12.07	0.32	0.00	0	1,200.0	
R2040	On	05/05/2022	13.04	Put	Bond Future		169.33000		0.16933	124.28000	0.12428	169.330	16.25	0.05	0.00	0	1,200.0	
R2040	On	04/08/2022			Bond Future				11.20601	83.43227	11.03255	84.58713		12.82	0.00	0.00	0	0.0
R2040	On	04/08/2022	9.70	Call	Bond Future		272.58000		0.27258	389.27000	0.38927	272.580	11.40	0.08	0.00	0	460.0	
R2040	On	04/08/2022	10.70	Call	Bond Future		1,716.27000		1.71627	2,157.76000	2.15776	1,716.270	12.14	0.35	0.00	0	460.0	
R2040	On	04/08/2022	12.24	Put	Bond Future		1,187.89000		1.18789	964.42000	0.96442	1,187.890	14.33	0.22	0.00	0	460.0	
R2040	On	03/11/2022			Bond Future				11.39444	84.51491	11.21419	85.68409		12.40	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				10.85428	82.70126	10.69403	83.85149		13.81	0.00	0.00	0	59,709.0
R2044	On	05/05/2022			Bond Future				11.03346	83.67483	10.86686	84.83913		13.32	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future				11.22276	80.26316	11.04928	81.44169		13.44	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future				11.40096	81.30474	11.22073	82.49797		13.00	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				10.80832	86.06272	10.64797	87.24994		13.53	0.00	0.00	0	192,246.0
R2048	On	03/02/2022	10.20	Call	Bond Future		98.04000		0.09804	233.44000	0.23344	98.040	12.49	0.07	0.00	0	900.0	
R2048	On	03/02/2022	10.30	Call	Bond Future		174.87000		0.17487	378.76000	0.37876	174.870	12.66	0.12	0.00	0	1,300.0	
R2048	On	03/02/2022	10.40	Call	Bond Future		295.33000		0.29533	584.92000	0.58492	295.330	12.90	0.18	0.00	0	100.0	
R2048	On	03/02/2022	10.90	Call	Bond Future		1,709.50000		1.70950	2,501.92000	2.50192	1,709.500	13.78	0.59	0.00	0	900.0	
R2048	On	03/02/2022	11.00	Call	Bond Future		2,161.43000		2.16143	3,037.75000	3.03775	2,161.430	13.94	0.66	0.00	0	1,400.0	
R2048	On	05/05/2022			Bond Future				10.97683	82.66071	10.81017	83.86243		13.75	0.00	0.00	0	2,035.0
R2048	On	04/08/2022			Bond Future				11.15266	83.61590	10.97925	84.83230		13.16	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future				11.32757	80.28408	11.14725	81.51560		13.41	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				10.44372	71.59659	10.30387	72.39350		12.69	0.00	0.00	0	20,296.0
R209	On	05/05/2022			Bond Future				10.61955	69.29808	10.47451	70.10473		12.81	0.00	0.00	0	5,396.0
R209	On	05/05/2022	9.75	Call	Bond Future		359.61000		0.35961	506.71000	0.50671	359.610	11.58	0.15	0.00	0	8,525.0	
R209	On	05/05/2022	10.75	Put	Bond Future		1,741.05000		1.74105	1,426.02000	1.42602	1,741.050	13.13	0.43	0.00	0	12,050.0	
R209	On	05/05/2022	12.00	Put	Bond Future		325.29000		0.32529	252.98000	0.25298	325.290	15.48	0.11	0.00	0	12,050.0	
R209	On	04/08/2022			Bond Future				10.80052	70.09998	10.65006	70.91664		12.30	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 Inter
R209	On 03/11/2022	Bond Future			10.98074		67.86611		10.82470	68.69285		12.46	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			214.67196		214.67196		214.78548	214.78548			0.00	14,597,693.28	68	1,381.0
R210	On 05/05/2022	Bond Future			214.39050		214.39050		214.50654	214.50654			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			217.04764		217.04764		217.16532	217.16532			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			216.86315		216.86315		216.98271	216.98271			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			9.78429		86.62999		9.66980	87.23599		9.85	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	1.88000		0.00188		5.24000	0.00524	1.880	8.92	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	7.13000		0.00713		17.35000	0.01735	7.130	8.95	0.01	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	72.48000		0.07248		136.21000	0.13621	72.480	9.19	0.07	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	105.63000		0.10563		189.92000	0.18992	105.630	9.24	0.10	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,603.25000		1.60325		1,242.60000	1.24260	1,603.250	9.68	0.67	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,043.02000		1.04302		776.48000	0.77648	1,043.020	9.86	0.52	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	531.75000		0.53175		375.56000	0.37556	531.750	10.11	0.32	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	333.97000		0.33397		229.39000	0.22939	333.970	10.33	0.22	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	313.07000		0.31307		214.29000	0.21429	313.070	10.36	0.21	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	240.18000		0.24018		162.19000	0.16219	240.180	10.48	0.17	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	68.38000		0.06838		44.01000	0.04401	68.380	11.01	0.06	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	52.28000		0.05228		33.39000	0.03339	52.280	11.12	0.05	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.98341		84.11760		9.86391	84.73117		9.97	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.19418		85.09372		10.06929	85.71508		9.54	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.40839		82.65978		10.27788	83.28876		9.65	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			10.80356		68.41209		10.64843	69.31996		13.68	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			10.97285		65.93762		10.81203	66.85649		13.86	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.14919		66.69956		10.98230	67.62968		13.29	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.32465		64.28390		11.15157	65.22557		13.54	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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											66,163,064.78	287	1 197 443.0
Grand Total:											66,163,064.78	287	1 197 443.0