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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2022

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	813.39700	813.39700		812.65000	812.65000			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	823.47200	823.47200		822.72400	822.72400			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	834.11400	834.11400		833.35900	833.35900			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	844.98000	844.98000		844.21500	844.21500			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	930.89100	930.89100		928.70100	928.70100			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	942.42100	942.42100		940.21400	940.21400			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	954.60100	954.60100		952.36800	952.36800			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	967.03500	967.03500		964.77400	964.77400			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	828.99800	828.99800		826.16100	826.16100			0.00	0.00	0	188.0
ALBI	On	05/05/2022	Index Future	839.26600	839.26600		836.40300	836.40300			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	850.11200	850.11200		847.21500	847.21500			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	861.18600	861.18600		858.25100	858.25100			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	11.26454		78.96660		11.32793	78.63273			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.48642		76.18546		11.55199	75.84983			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.71314		77.19968		11.78142	76.86014			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	11.94856		74.43363		12.01974	74.08981			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	11.66027		78.08693		11.73792	77.61223			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.86593		74.81479		11.94650	74.33648			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.07047		75.81127		12.15435	75.32717			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.28273		72.54777		12.37021	72.05750			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	818.00700		818.00700		815.27300	815.27300			0.00	0.00	0	557.0
GOVI	On 05/05/2022	GOVI	828.13800		828.13800		825.38000	825.38000			0.00	0.00	0	430.0
GOVI	On 04/08/2022	GOVI	838.84100		838.84100		836.04900	836.04900			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	849.76800		849.76800		846.94000	846.94000			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.99007		154.99007		155.02216	155.02216			0.00	0.00	0	2,190.0
I2025	On 05/05/2022	Bond Future	156.94830		156.94830		156.98551	156.98551			0.00	0.00	0	3,829.0
I2025	On 04/08/2022	Bond Future	157.42034		157.42034		157.46178	157.46178			0.00	0.00	0	161.0
I2025	On 03/11/2022	Bond Future	159.48624		159.48624		159.52854	159.52854			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	113.50186		113.50186		113.48390	113.48390			0.00	0.00	0	2,244.0
I2029	On 05/05/2022	Bond Future	113.72994		113.72994		113.71994	113.71994			0.00	0.00	0	2,391.0
I2029	On 04/08/2022	Bond Future	115.24342		115.24342		115.23414	115.23414			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	115.52884		115.52884		115.52169	115.52169			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	110.41758		110.41758		110.39702	110.39702			0.00	0.00	0	2,777.0
I2033	On 05/05/2022	Bond Future	110.52893		110.52893		110.51164	110.51164			0.00	0.00	0	2,900.0
I2033	On 04/08/2022	Bond Future	111.99980		111.99980		111.98305	111.98305			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	112.16138		112.16138		112.14662	112.14662			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/02/2022	Bond Future			124.51482		124.51482		124.39482	124.39482			0.00	0.00	0	3,778.0
I2038	On 05/05/2022	Bond Future			126.08792		126.08792		125.97027	125.97027			0.00	0.00	0	2,982.0
I2038	On 04/08/2022	Bond Future			125.94724		125.94724		125.83176	125.83176			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			127.60028		127.60028		127.48356	127.48356			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/02/2022	Bond Future			114.44302		114.44302		114.30593	114.30593			0.00	0.00	0	9,876.0
I2046	On 05/05/2022	Bond Future			113.99417		113.99417		113.86619	113.86619			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			115.51119		115.51119		115.38239	115.38239			0.00	0.00	0	609.0
I2046	On 03/11/2022	Bond Future			115.09909		115.09909		114.97220	114.97220			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/02/2022	Bond Future			116.03613		116.03613		116.01318	116.01318			0.00	0.00	0	6,147.0
I2050	On 05/05/2022	Bond Future			117.50215		117.50215		117.48241	117.48241			0.00	0.00	0	7,479.0
I2050	On 04/08/2022	Bond Future			117.04497		117.04497		117.03074	117.03074			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future			118.58113		118.58113		118.56692	118.56692			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/02/2022	Index Future			304.30200		304.30200		304.24100	304.24100			0.00	0.00	0	374.0
IGOV	On 05/05/2022	Index Future			308.14700		308.14700		308.08800	308.08800			0.00	0.00	0	125.0
IGOV	On 04/08/2022	Index Future			312.20400		312.20400		312.14500	312.14500			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			316.34400		316.34400		316.28500	316.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.89200		96.10800		3.89500	96.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.21000		95.79000		4.22000	95.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.27500		95.72500		4.29500	95.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.66000		95.34000		4.67000	95.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.74000		95.26000		4.76000	95.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.09500		94.90500		5.09500	94.90500			0.00	0.00	0	72.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.59000		94.41000		5.58000	94.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.13500		93.86500		6.11500	93.88500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.41000		93.59000		6.39500	93.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.63000		93.37000		6.62000	93.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.83500		93.16500		6.83000	93.17000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.99000		93.01000		6.99500	93.00500			0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.82968		112.02767		7.85688	111.91231		5.26	0.00	15,123,735.45	135	46,652.0
R186	On 05/05/2022	Bond Future			8.02410		113.41529		8.05236	113.30188		5.23	0.00	20,641,582.78	182	43,765.0
R186	On 05/05/2022	Bond Future	6.73	Call	49.95000		0.04995		52.44000	0.05244	49.950	4.90	0.04	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	253.56000		0.25356		221.24000	0.22124	253.560	4.91	0.16	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	430.21000		0.43021		385.62000	0.38562	430.210	5.01	0.24	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	998.76000		0.99876		933.51000	0.93351	998.760	5.19	0.43	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,530.15000		1.53015		1,453.67000	1.45367	1,530.150	5.28	0.56	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,054.42000		2.05442		1,963.27000	1.96327	2,054.420	5.38	0.66	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	458.43000		0.45843		462.64000	0.46264	458.430	5.55	0.23	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	266.04000		0.26604		264.61000	0.26461	266.040	5.75	0.15	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	168.78000		0.16878		166.60000	0.16660	168.780	5.91	0.10	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.22626		109.61012		8.25635	109.49619		5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	169.69000		0.16969		161.26000	0.16126	169.690	4.59	0.10	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,196.17000		1.19617		1,157.15000	1.15715	1,196.170	5.13	0.41	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	290.40000		0.29040		308.93000	0.30893	290.400	6.21	0.12	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.44419		111.02352		8.47649	110.90834		5.12	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			321.65913		321.65913		321.68681	321.68681			0.00	0.00	0	1,090.0
R197	On 05/05/2022	Bond Future			325.72309		325.72309		325.76097	325.76097			0.00	0.00	0	588.0
R197	On 04/08/2022	Bond Future			321.65586		321.65586		321.72284	321.72284			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.87745		325.87745		325.94601	325.94601			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			240.93748		240.93748		240.89220	240.89220			0.00	0.00	0	6,620.0
R202	On 05/05/2022	Bond Future			243.98170		243.98170		243.94308	243.94308			0.00	0.00	0	6,351.0
R202	On 04/08/2022	Bond Future			242.76566		242.76566		242.74240	242.74240			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			245.95174		245.95174		245.92847	245.92847			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			5.16372		106.06528		5.15277	106.07662		1.04	0.00	0.00	0	15,433.0
R2023	On 05/05/2022	Bond Future			5.22360		103.45490		5.20501	103.46969		0.89	0.00	3,931,286.20	38	12,923.0
R2023	On 04/08/2022	Bond Future			5.24778		104.78392		5.21871	104.79991		0.61	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.14529		102.26048		5.09274	102.27672		0.36	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future			9.42410		92.31000		9.47117	92.06379		8.76	0.00	16,615,800.00	180	71,004.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.06000		0.00006		0.05000	0.00005	0.060	8.06	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	13.40000		0.01340		11.49000	0.01149	13.400	8.11	0.02	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	207.30000		0.20730		174.88000	0.17488	207.300	8.39	0.23	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	854.80000		0.85480		1,031.64000	1.03164	854.800	8.57	0.59	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,217.97000		1.21797		1,069.33000	1.06933	1,217.970	8.91	0.71	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	121.30000		0.12130		171.83000	0.17183	121.300	9.19	0.14	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,051.97000		2.05197		1,852.23000	1.85223	2,051.970	9.23	0.87	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	62.93000	0.06293		92.59000	0.09259	62.930	9.44	0.08	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	0.07000	0.00007		0.13000	0.00013	0.070	10.90	0.00	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.62382	93.45337		9.67257	93.20695		8.61	0.00	24,484,782.94	262	46,426.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	13.94000	0.01394		11.75000	0.01175	13.940	8.24	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	51.64000	0.05164		44.58000	0.04458	51.640	8.10	0.03	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	131.38000	0.13138		115.49000	0.11549	131.380	7.99	0.07	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	316.39000	0.31639		282.89000	0.28289	316.390	7.94	0.15	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	391.31000	0.39131		351.46000	0.35146	391.310	7.99	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,478.81000	2.47881		2,638.95000	2.63895	2,478.810	8.34	0.62	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,047.17000	1.04717		1,140.78000	1.14078	1,047.170	8.75	0.35	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	705.11000	0.70511		775.05000	0.77505	705.110	9.01	0.25	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	177.91000	0.17791		200.55000	0.20055	177.910	10.04	0.08	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.83319	90.66839		9.88424	90.41949		8.61	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	207.35000	0.20735		185.35000	0.18535	207.350	8.13	0.09	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	751.66000	0.75166		690.80000	0.69080	751.660	8.01	0.24	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	670.03000	0.67003		720.29000	0.72029	670.030	9.50	0.19	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.04041	91.83762		10.09389	91.58574		8.30	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future			9.88854	92.60583		9.92551	92.38917		9.86	0.00	95,569,216.56	1,032	86,353.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	0.10000	0.00010		0.09000	0.00009	0.100	8.82	0.00	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1.96000	0.00196		1.76000	0.00176	1.960	8.83	0.00	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	124.29000	0.12429		110.20000	0.11020	124.290	9.04	0.14	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	166.02000	0.16602		146.74000	0.14674	166.020	9.12	0.18	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	968.54000	0.96854		1,126.52000	1.12652	968.540	9.50	0.60	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	758.21000	0.75821		674.02000	0.67402	758.210	9.67	0.52	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	690.98000	0.69098		823.45000	0.82345	690.980	9.67	0.48	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,264.60000	1.26460		1,139.31000	1.13931	1,264.600	9.94	0.69	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	237.65000	0.23765		302.67000	0.30267	237.650	10.13	0.22	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	79.75000	0.07975		106.48000	0.10648	79.750	10.61	0.09	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	45.98000	0.04598		62.36000	0.06236	45.980	10.86	0.05	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	28.78000	0.02878		39.61000	0.03961	28.780	11.04	0.03	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	12.46000	0.01246		17.83000	0.01783	12.460	11.25	0.02	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	2.36000	0.00236		3.63000	0.00363	2.360	11.64	0.00	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	1.64000	0.00164		2.57000	0.00257	1.640	11.72	0.00	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	0.39000	0.00039		0.64000	0.00064	0.390	11.93	0.00	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.07795	89.60511		10.11600	89.38862		9.97	0.00	49,013,995.17	547	66,827.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	753.81000	0.75381		636.60000	0.63660	753.810	9.47	0.27	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,251.93000	2.25193		2,082.04000	2.08204	2,251.930	10.15	0.56	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,623.15000	2.62315		2,440.82000	2.44082	2,623.150	10.28	0.61	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	510.66000	0.51066		495.14000	0.49514	510.660	11.38	0.17	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	371.38000	0.37138		360.82000	0.36082	371.380	11.66	0.13	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.27003	90.77614		10.30961	90.55756		9.54	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/08/2022	Bond Future	8.97	Call	279.95000	0.27995		256.45000	0.25645	279.950		8.53	0.11	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,203.56000	1.20356		1,061.73000	1.06173	1,203.560		9.07	0.32	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	628.18000	0.62818		603.69000	0.60369	628.180		11.17	0.16	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.46900	87.79861		10.51027	87.57745			9.59	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			10.31712	93.71717		10.37900	93.31234			11.03	0.00	116,490,442.31	1,243	61,122.0
R2035	On 03/02/2022	Bond Future	9.70	Call	10.47000	0.01047		7.18000	0.00718	10.470		9.96	0.02	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	83.81000	0.08381		53.13000	0.05313	83.810		10.33	0.09	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	291.95000	0.29195		198.53000	0.19853	291.950		10.72	0.24	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	606.99000	0.60699		447.99000	0.44799	606.990		11.01	0.41	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	664.76000	0.66476		495.31000	0.49531	664.760		11.05	0.43	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	777.94000	0.77794		970.08000	0.97008	777.940		11.24	0.47	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	964.32000	0.96432		746.30000	0.74630	964.320		11.26	0.54	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	249.19000	0.24919		317.82000	0.31782	249.190		11.93	0.20	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	207.31000	0.20731		263.03000	0.26303	207.310		12.04	0.17	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	27.27000	0.02727		35.81000	0.03581	27.270		12.89	0.03	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	24.22000	0.02422		31.80000	0.03180	24.220		12.93	0.03	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	16.88000	0.01688		22.16000	0.02216	16.880		13.05	0.02	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	5.75000	0.00575		7.62000	0.00762	5.750		13.36	0.01	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	4.06000	0.00406		5.50000	0.00550	4.060		13.42	0.01	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	2.65000	0.00265		3.70000	0.00370	2.650		13.50	0.00	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	0.20000	0.00020		0.29000	0.00029	0.200		13.92	0.00	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	0.06000	0.00006		0.08000	0.00008	0.060		14.11	0.00	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.50083	90.37710		10.56474	89.97012			11.21	0.00	55,039,653.90	609	57,736.0
R2035	On 05/05/2022	Bond Future	10.72	Call	2,972.88000	2.97288		2,674.01000	2.67401	2,972.880		11.47	0.61	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,372.03000	1.37203		1,458.47000	1.45847	1,372.030		11.63	0.35	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	77.19000	0.07719		83.33000	0.08333	77.190		14.46	0.03	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.69235	91.51787		10.75882	91.10628			10.73	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	418.14000	0.41814		364.35000	0.36435	418.140		9.55	0.13	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	766.72000	0.76672		656.43000	0.65643	766.720		9.66	0.21	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,359.30000	2.35930		2,096.81000	2.09681	2,359.300		10.53	0.46	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,021.35000	3.02135		3,159.45000	3.15945	3,021.350		10.63	0.50	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,800.59000	1.80059		1,870.12000	1.87012	1,800.590		11.13	0.34	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	613.47000	0.61347		609.03000	0.60903	613.470		12.74	0.14	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.87980	88.23861		10.94891	87.82200			10.84	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			10.51541	85.14659		10.58185	84.70850			12.21	0.00	188,684,843.44	2,216	113,443.0
R2037	On 05/05/2022	Bond Future			10.69456	86.20124		10.76318	85.76033			11.86	0.00	286,532,921.76	3,324	68,885.0
R2037	On 04/08/2022	Bond Future			10.88002	83.07120		10.95132	82.62526			11.96	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	881.38000	0.88138		751.28000	0.75128	881.380		10.78	0.24	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,821.29000	2.82129		2,967.53000	2.96753	2,821.290		11.86	0.48	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	Open Interest
R2037	On 04/08/2022	Bond Future	11.21	Call	4,056.78000	4.05678		3,717.39000	3.71739	4,056.780	12.18	0.63	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,614.43000	1.61443		1,682.39000	1.68239	1,614.430	12.47	0.31	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	931.51000	0.93151		942.79000	0.94279	931.510	13.38	0.20	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.05935	84.14254		11.13338	83.69101		11.52	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			10.57914	87.60642		10.66044	87.02562		12.78	0.00	132,110,481.36	1,508	77,395.0	
R2040	On 03/02/2022	Bond Future	10.60	Call	956.51000	0.95651		667.24000	0.66724	956.510	12.43	0.53	0.00	0	2,000.0	
R2040	On 05/05/2022	Bond Future			10.75079	88.69149		10.83484	88.10619		12.40	0.00	66,873,383.46	754	33,896.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	254.50000	0.25450		192.75000	0.19275	254.500	10.87	0.11	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,752.27000	1.75227		1,434.21000	1.43421	1,752.270	12.17	0.43	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	66.13000	0.06613		78.55000	0.07855	66.130	16.16	0.02	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			10.92815	85.34368		11.01550	84.75138		12.52	0.00	0.00	0	0.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	389.96000	0.38996		321.70000	0.32170	389.960	11.18	0.12	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,349.89000	2.34989		2,007.75000	2.00775	2,349.890	12.18	0.44	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	795.17000	0.79517		810.73000	0.81073	795.170	14.58	0.16	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.09910	86.44430		11.18975	85.84463		12.05	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			10.62770	84.33540		10.69864	83.81803		13.42	0.00	186,718,575.60	2,214	34,833.0	
R2044	On 05/05/2022	Bond Future			10.79079	85.37998		10.86408	84.85879		13.02	0.00	85,123,840.06	997	34,542.0	
R2044	On 04/08/2022	Bond Future			10.95901	82.11400		11.03513	81.58671		13.15	0.00	0.00	0	0.0	
R2044	On 03/11/2022	Bond Future			11.12073	83.17302		11.19971	82.63909		12.65	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			10.57220	87.82135		10.64819	87.24829		13.16	0.00	157,375,859.20	1,792	165,008.0	
R2048	On 03/02/2022	Bond Future	10.20	Call	93.64000	0.09364		57.54000	0.05754	93.640	12.09	0.09	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	10.30	Call	196.26000	0.19626		127.71000	0.12771	196.260	12.17	0.17	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.40	Call	376.55000	0.37655		258.21000	0.25821	376.550	12.38	0.28	0.00	0	100.0	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,617.56000	2.61756		2,161.48000	2.16148	2,617.560	13.60	0.85	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	11.00	Call	3,252.11000	3.25211		2,754.30000	2.75430	3,252.110	13.90	0.90	0.00	0	1,400.0	
R2048	On 05/05/2022	Bond Future			10.72719	84.47239		10.80572	83.89494		13.44	0.00	83,289,776.54	986	39,598.0	
R2048	On 04/08/2022	Bond Future			10.88753	85.53809		10.96910	84.95379		12.89	0.00	0.00	0	0.0	
R2048	On 03/11/2022	Bond Future			11.04286	82.24403		11.12752	81.65240		13.07	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			10.30387	72.39350		10.36504	72.04335		12.33	0.00	0.00	0	15,362.0	
R209	On 05/05/2022	Bond Future			10.46680	70.14799		10.52980	69.79567		12.52	0.00	12,977,378.15	185	10,983.0	
R209	On 05/05/2022	Bond Future	9.75	Call	397.12000	0.39712		295.29000	0.29529	397.120	11.27	0.18	0.00	0	8,525.0	
R209	On 05/05/2022	Bond Future	10.25	Put	2,534.83000	2.53483		2,682.15000	2.68215	2,534.830	12.19	0.59	0.00	0	9,000.0	
R209	On 05/05/2022	Bond Future	10.75	Put	1,234.49000	1.23449		1,316.79000	1.31679	1,234.490	12.85	0.36	0.00	0	3,050.0	
R209	On 05/05/2022	Bond Future	12.00	Put	178.05000	0.17805		179.36000	0.17936	178.050	15.29	0.07	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	Open Interest
R209	On 04/08/2022	Bond Future			10.63038		71.06468		10.69558	70.70836		12.02	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			10.79747		68.83858		10.86503	68.47781		12.12	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/02/2022	Bond Future			213.61125		213.61125		213.58699	213.58699			0.00	0.00	0	1,126.0
R210	On 05/05/2022	Bond Future			213.43766		213.43766		213.43071	213.43071			0.00	0.00	0	1,038.0
R210	On 04/08/2022	Bond Future			216.27805		216.27805		216.27269	216.27269			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			216.19374		216.19374		216.19369	216.19369			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			9.68791		87.13976		9.73485	86.89099		9.48	0.00	28,146,142.48	323	20,073.0
R213	On 03/02/2022	Bond Future	8.63	Call	0.03000		0.00003		0.03000	0.00003	0.030	8.57	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	0.36000		0.00036		0.28000	0.00028	0.360	8.58	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	17.91000		0.01791		14.61000	0.01461	17.910	8.63	0.03	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	33.16000		0.03316		27.17000	0.02717	33.160	8.65	0.05	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	978.88000		0.97888	1,161.90000	1.16190	978.880	9.21	0.63	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	494.33000		0.49433	620.48000	0.62048	494.330	9.50	0.41	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	161.15000		0.16115	217.95000	0.21795	161.150	9.92	0.17	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	73.72000		0.07372	103.52000	0.10352	73.720	10.27	0.09	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	66.11000		0.06611	93.26000	0.09326	66.110	10.31	0.08	0.00	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	42.39000		0.04239	60.74000	0.06074	42.390	10.50	0.05	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	4.41000		0.00441	7.01000	0.00701	4.410	11.07	0.01	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	2.70000		0.00270	4.38000	0.00438	2.700	11.19	0.00	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.87634		84.66707		9.92478	84.41790		9.65	0.00	19,558,093.17	231	10,193.0
R213	On 04/08/2022	Bond Future			10.07391		85.73778		10.12441	85.48598		9.21	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.26980		83.32791		10.32248	83.07312		9.24	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			10.58249		69.71182		10.65850	69.26043		13.29	0.00	0.00	0	17,148.0
R214	On 05/05/2022	Bond Future			10.73937		67.27834		10.81775	66.82346		13.54	0.00	0.00	0	8,445.0
R214	On 04/08/2022	Bond Future			10.90147		68.12707		10.98269	67.66679		13.00	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.05865		65.74019		11.14274	65.27420		13.17	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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 :											1,644,301,790.53	18,758	1 380 877.0
Grand Total:											1,644,301,790.53	18,758	1 380 877.0