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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2021

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		818.97000	818.97000		815.57200	815.57200			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		828.64800	828.64800		825.22100	825.22100			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		838.66600	838.66600		835.20000	835.20000			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future		849.20500	849.20500		845.69900	845.69900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		938.46400	938.46400		932.56300	932.56300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		949.55500	949.55500		943.59600	943.59600			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		961.03400	961.03400		955.00600	955.00600			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future		973.11100	973.11100		967.01200	967.01200			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		830.77400	830.77400		824.88300	824.88300			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future		840.59300	840.59300		834.64100	834.64100			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future		850.75400	850.75400		844.73400	844.73400			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	861.44500		861.44500		855.35400	855.35400			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	11.25731		79.00481		11.36728	78.42650			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.48726		76.18114		11.60182	75.59616			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.72691		77.08328		11.84644	76.49093			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	11.96971		74.33124		12.09438	73.73164			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	11.73593		77.62434		11.85587	76.90053			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.95215		74.30313		12.07728	73.57086			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.17133		75.18126		12.30187	74.43995			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.39387		71.92585		12.53015	71.17530			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	819.92300		819.92300		814.17900	814.17900			0.00	8,199,230.00	1	984.0
GOVI	On 05/05/2022	GOVI	829.61300		829.61300		823.81100	823.81100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	839.64200		839.64200		833.77300	833.77300			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	850.19300		850.19300		844.25500	844.25500			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.61491		154.61491		154.65648	154.65648			0.00	0.00	0	5,554.0
I2025	On 05/05/2022	Bond Future	156.48176		156.48176		156.52443	156.52443			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	156.81865		156.81865		156.86198	156.86198			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	158.80659		158.80659		158.85076	158.85076			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	113.91254		113.91254		113.45322	113.45322			0.00	0.00	0	3,872.0
I2029	On 05/05/2022	Bond Future	114.08680		114.08680		113.62242	113.62242			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future	115.50884		115.50884		115.03881	115.03881			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.74817		115.74817		115.27239	115.27239			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	111.20771		111.20771		111.79834	111.79834			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future	111.26716		111.26716		111.86534	111.86534			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	112.65408	112.65408		113.25981	113.25981			0.00	0.00	0	0.0
I2033	On	03/11/2022			Bond Future	112.77647	112.77647		113.39012	113.39012			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	125.94496	125.94496		125.93704	125.93704			0.00	0.00	0	6,294.0
I2038	On	05/05/2022			Bond Future	127.46565	127.46565		127.45816	127.45816			0.00	0.00	0	677.0
I2038	On	04/08/2022			Bond Future	127.23920	127.23920		127.23173	127.23173			0.00	0.00	0	0.0
I2038	On	03/11/2022			Bond Future	128.85242	128.85242		128.84511	128.84511			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	117.01179	117.01179		117.00453	117.00453			0.00	0.00	0	15,506.0
I2046	On	05/05/2022			Bond Future	116.53740	116.53740		116.53043	116.53043			0.00	0.00	0	171.0
I2046	On	04/08/2022			Bond Future	117.98992	117.98992		117.98309	117.98309			0.00	0.00	0	0.0
I2046	On	03/11/2022			Bond Future	117.56118	117.56118		117.55460	117.55460			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	119.68649	119.68649		119.22556	119.22556			0.00	0.00	0	9,280.0
I2050	On	05/05/2022			Bond Future	121.13133	121.13133		120.66553	120.66553			0.00	0.00	0	379.0
I2050	On	04/08/2022			Bond Future	120.62568	120.62568		120.15408	120.15408			0.00	0.00	0	0.0
I2050	On	03/11/2022			Bond Future	122.15490	122.15490		121.67735	121.67735			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	307.62400	307.62400		307.44100	307.44100			0.00	0.00	0	483.0
IGOV	On	05/05/2022			Index Future	311.33500	311.33500		311.15400	311.15400			0.00	0.00	0	16.0
IGOV	On	04/08/2022			Index Future	315.17400	315.17400		314.99100	314.99100			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	319.20800	319.20800		319.02500	319.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	3.92500	96.07500		3.93500	96.06500			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.16000	95.84000		4.17000	95.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.21500	95.78500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.51000	95.49000		4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.56000	95.44000		4.57000	95.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.80500	95.19500		4.81500	95.18500			0.00	0.00	0	72.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.16000	94.84000		5.17000	94.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.60500	94.39500		5.60500	94.39500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	5.76700	94.23300		5.84000	94.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.11000	93.89000		6.12000	93.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.28500	93.71500		6.28500	93.71500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.46500	93.53500		6.46500	93.53500			0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.65079	112.79015		7.75640	112.33922		5.73	0.00	1,579,062.10	14	69,917.0
R186	On	05/05/2022			Bond Future	7.84831	114.12403		7.96121	113.66819		5.72	0.00	0.00	0	4,514.0
R186	On	05/05/2022	6.73	Call	Bond Future	208.93000	0.20893		168.28000	0.16828	208.930	5.39	0.12	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	585.04000	0.58504		484.09000	0.48409	585.040	5.22	0.27	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	860.27000	0.86027		725.20000	0.72520	860.270	5.34	0.35	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,609.76000	1.60976		1,400.29000	1.40029	1,609.760	5.56	0.52	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	2,224.95000	2.22495		1,967.58000	1.96758	2,224.950	5.68	0.62	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,787.43000	2.78743		2,493.90000	2.49390	2,787.430	5.76	0.70	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	504.21000	0.50421		622.96000	0.62296	504.210	5.88	0.21	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	319.76000	0.31976		403.42000	0.40342	319.760	6.07	0.14	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	221.18000	0.22118		283.43000	0.28343	221.180	6.22	0.11	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.06212	110.18667		8.18331	109.72491		5.75	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	400.63000	0.40063		333.46000	0.33346	400.630	5.06	0.17	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,705.50000	1.70550		1,507.01000	1.50701	1,705.500	5.46	0.48	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	344.10000	0.34410		411.81000	0.41181	344.100	6.53	0.12	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.28116	111.60721		8.41145	111.14042		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			322.12411	322.12411		322.12420	322.12420			0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			326.01287	326.01287		326.01423	326.01423			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.70397	321.70397		321.70552	321.70552			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.78296	325.78296		325.78501	325.78501			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			245.36696	245.36696		245.11592	245.11592			0.00	0.00	0	7,693.0
R202	On 05/05/2022	Bond Future			248.32896	248.32896		248.07600	248.07600			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			246.97728	246.97728		246.72104	246.72104			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			250.10821	250.10821		249.84926	249.84926			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			5.13076	106.09941		5.12674	106.10357		1.14	0.00	0.00	0	16,431.0
R2023	On 05/05/2022	Bond Future			5.23737	103.44396		5.23155	103.44858		0.99	0.00	0.00	0	835.0
R2023	On 04/08/2022	Bond Future			5.38520	104.67816		5.37641	104.68303		0.69	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.66354	102.10064		5.64711	102.10570		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			9.28464	93.04444		9.38935	92.49231		9.33	0.00	0.00	0	82,799.0
R2030	On 03/02/2022	Bond Future	8.39	Call	50.98000	0.05098		37.18000	0.03718	50.980	8.53	0.05	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	345.76000	0.34576		265.26000	0.26526	345.760	8.78	0.21	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	976.36000	0.97636		786.79000	0.78679	976.360	9.09	0.45	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,034.21000	1.03421		1,340.78000	1.34078	1,034.210	9.22	0.45	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	2,215.10000	2.21510		1,877.04000	1.87704	2,215.100	9.41	0.71	0.00	0	1,000.0

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R2030	On 03/02/2022	Bond Future	9.78	Put	348.68000	0.34868		504.45000	0.50445	348.680	9.58	0.20	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.80	Call	3,007.65000	3.00765		2,605.54000	2.60554	3,007.650	9.60	0.81	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.90	Put	250.36000	0.25036		373.77000	0.37377	250.360	9.73	0.15	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	12.69000	0.01269		24.59000	0.02459	12.690	10.92	0.01	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.48781	94.14538		9.59743	93.58712		9.10	0.00	0.00	0	14,763.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	68.78000	0.06878		54.76000	0.05476	68.780	8.66	0.04	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	180.44000	0.18044		146.10000	0.14610	180.440	8.56	0.08	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	358.98000	0.35898		295.09000	0.29509	358.980	8.47	0.15	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	684.94000	0.68494		573.62000	0.57362	684.940	8.45	0.24	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	799.61000	0.79961		673.84000	0.67384	799.610	8.50	0.27	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,408.07000	2.40807		2,745.74000	2.74574	2,408.070	8.84	0.54	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,130.95000	1.13095		1,341.07000	1.34107	1,130.950	9.24	0.32	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	808.67000	0.80867		973.92000	0.97392	808.670	9.47	0.24	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	262.89000	0.26289		330.59000	0.33059	262.890	10.48	0.09	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.70630	91.24384		9.82143	90.67859		9.11	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	403.56000	0.40356		341.04000	0.34104	403.560	8.53	0.13	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	1,172.54000	1.17254		1,020.21000	1.02021	1,172.540	8.50	0.31	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	768.31000	0.76831		894.25000	0.89425	768.310	9.98	0.19	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			9.91574	92.42828		10.03643	91.85640		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			9.74582	93.44887		9.84510	92.86132		10.22	0.00	280,346.61	3	124,449.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	54.32000	0.05432		39.43000	0.03943	54.320	8.96	0.05	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	165.55000	0.16555		123.34000	0.12334	165.550	9.10	0.12	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	836.08000	0.83608		667.65000	0.66765	836.080	9.66	0.38	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	937.37000	0.93737		753.36000	0.75336	937.370	9.73	0.41	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,125.79000	1.12579		1,451.91000	1.45191	1,125.790	10.01	0.45	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,821.53000	1.82153		1,522.98000	1.52298	1,821.530	10.11	0.62	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	911.26000	0.91126		1,200.26000	1.20026	911.260	10.11	0.38	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	2,368.58000	2.36858		2,014.46000	2.01446	2,368.580	10.27	0.70	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	492.85000	0.49285		689.53000	0.68953	492.850	10.38	0.24	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	275.24000	0.27524		406.79000	0.40679	275.240	10.66	0.15	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	206.98000	0.20698		313.89000	0.31389	206.980	10.81	0.12	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	164.19000	0.16419		254.15000	0.25415	164.190	10.94	0.10	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	112.29000	0.11229		179.60000	0.17960	112.290	11.16	0.07	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	54.67000	0.05467		92.86000	0.09286	54.670	11.57	0.04	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	46.95000	0.04695		80.75000	0.08075	46.950	11.66	0.03	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	25.72000	0.02572		46.54000	0.04654	25.720	11.87	0.02	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			9.93793	90.40785		10.04139	89.81378		10.35	0.00	0.00	0	20,406.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,244.60000	1.24460		1,064.65000	1.06465	1,244.600	9.57	0.36	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,005.02000	3.00502		2,679.62000	2.67962	3,005.020	10.29	0.61	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	3,400.75000	3.40075		3,050.31000	3.05031	3,400.750	10.39	0.65	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	545.92000	0.54592		667.10000	0.66710	545.920	11.27	0.16	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	417.03000	0.41703	514.56000	0.51456	417.030	11.58	0.13	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.13753	91.46376	10.24550	90.86236		9.87	0.00	0.00	0	0.0
R2032	On	04/08/2022	Bond Future	8.97	Call	523.85000	0.52385	443.66000	0.44366	523.850	8.91	0.16	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.72	Call	1,648.16000	1.64816	1,448.89000	1.44889	1,648.160	9.16	0.37	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	11.60	Put	632.30000	0.63230	739.22000	0.73922	632.300	11.10	0.15	0.00	0	800.0
R2032	On	03/11/2022	Bond Future			10.33796	88.50581	10.45064	87.89724		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			10.31242	93.74802	10.42189	93.03328		11.42	0.00	6,843,605.46	73	108,562.0
R2035	On	03/02/2022	Bond Future	9.70	Call	194.00000	0.19400	140.20000	0.14020	194.000	10.29	0.12	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	9.92	Call	465.90000	0.46590	350.01000	0.35001	465.900	10.57	0.23	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.10	Call	838.61000	0.83861	650.69000	0.65069	838.610	10.85	0.35	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	10.24	Call	1,233.94000	1.23394	980.95000	0.98095	1,233.940	11.09	0.46	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.26	Call	1,297.03000	1.29703	1,034.40000	1.03440	1,297.030	11.12	0.47	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.34	Put	1,383.51000	1.38351	1,796.53000	1.79653	1,383.510	11.22	0.47	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.35	Call	1,599.63000	1.59963	1,292.99000	1.29299	1,599.630	11.23	0.53	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	10.61	Put	732.35000	0.73235	1,015.80000	1.01580	732.350	11.56	0.30	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.65	Put	661.73000	0.66173	927.37000	0.92737	661.730	11.61	0.28	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.03	Put	242.85000	0.24285	374.60000	0.37460	242.850	12.26	0.12	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.05	Put	230.03000	0.23003	356.58000	0.35658	230.030	12.30	0.11	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	11.11	Put	195.42000	0.19542	307.37000	0.30737	195.420	12.42	0.10	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.28	Put	122.22000	0.12222	200.30000	0.20030	122.220	12.76	0.07	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.33	Put	106.28000	0.10628	176.28000	0.17628	106.280	12.85	0.06	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	11.39	Put	89.81000	0.08981	151.11000	0.15111	89.810	12.97	0.05	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.73	Put	31.57000	0.03157	58.15000	0.05815	31.570	13.48	0.02	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.88	Put	19.28000	0.01928	37.04000	0.03704	19.280	13.67	0.01	0.00	0	1,800.0
R2035	On	05/05/2022	Bond Future			10.50055	90.37889	10.61435	89.65603		11.63	0.00	0.00	0	8,926.0
R2035	On	05/05/2022	Bond Future	10.72	Call	3,285.82000	3.28582	2,895.45000	2.89545	3,285.820	11.60	0.60	0.00	0	1,200.0
R2035	On	05/05/2022	Bond Future	10.82	Put	1,667.85000	1.66785	1,972.98000	1.97298	1,667.850	11.71	0.36	0.00	0	1,200.0
R2035	On	05/05/2022	Bond Future	12.64	Put	161.36000	0.16136	208.51000	0.20851	161.360	14.66	0.05	0.00	0	1,200.0
R2035	On	04/08/2022	Bond Future			10.69785	91.43190	10.81636	90.70026		11.05	0.00	0.00	0	0.0
R2035	On	04/08/2022	Bond Future	9.53	Call	584.30000	0.58430	486.05000	0.48605	584.300	9.94	0.16	0.00	0	400.0
R2035	On	04/08/2022	Bond Future	9.84	Call	964.01000	0.96401	814.82000	0.81482	964.010	9.95	0.24	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	10.53	Call	2,569.30000	2.56930	2,264.61000	2.26461	2,569.300	10.60	0.46	0.00	0	400.0
R2035	On	04/08/2022	Bond Future	10.64	Put	3,271.20000	3.27120	3,672.15000	3.67215	3,271.200	10.72	0.50	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	11.13	Put	2,023.04000	2.02304	2,314.59000	2.31459	2,023.040	11.17	0.35	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	12.18	Put	733.59000	0.73359	864.90000	0.86490	733.590	12.59	0.15	0.00	0	400.0
R2035	On	03/11/2022	Bond Future			10.89549	88.14378	11.01884	87.40333		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			10.52227	85.10120	10.62643	84.41643		12.60	0.00	255,303.60	3	119,325.0
R2037	On	05/05/2022	Bond Future			10.70899	86.10824	10.81719	85.41570		12.25	0.00	0.00	0	11,855.0
R2037	On	04/08/2022	Bond Future			10.90650	82.85733	11.01915	82.15639		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	1,076.39000		1.07639		922.08000	0.92208	1,076.390	11.19	0.26	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,190.88000		3.19088		3,562.41000	3.56241	3,190.880	12.16	0.48	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	4,232.97000		4.23297		3,837.43000	3.83743	4,232.970	12.47	0.61	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,930.13000		1.93013		2,194.52000	2.19452	1,930.130	12.74	0.33	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	1,177.93000		1.17793		1,358.17000	1.35817	1,177.930	13.61	0.22	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.09275		83.93837		11.20977	83.22892		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			10.65473		87.06621		10.77926	86.18758		13.15	0.00	174,132.42	2	89,889.0
R2040	On 03/02/2022	Bond Future	10.60	Call	1,393.21000		1.39321		1,068.09000	1.06809	1,393.210	12.93	0.47	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.83623		88.09656		10.96560	87.20789		12.77	0.00	0.00	0	8,568.0
R2040	On 05/05/2022	Bond Future	9.82	Call	369.82000		0.36982		282.41000	0.28241	369.820	11.35	0.13	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,813.39000		1.81339		1,504.74000	1.50474	1,813.390	12.21	0.40	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	174.44000		0.17444		230.96000	0.23096	174.440	16.47	0.05	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.02795		84.61810		11.16265	83.71862		12.80	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	464.89000		0.46489		371.23000	0.37123	464.890	11.58	0.13	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,279.51000		2.27951		1,949.30000	1.94930	2,279.510	12.18	0.41	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	1,033.20000		1.03320		1,231.43000	1.23143	1,033.200	14.30	0.19	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.20831		85.72267		11.34822	84.81225		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			10.69503		83.84423		10.81434	82.98547		13.78	0.00	4,946,809.57	59	59,672.0
R2044	On 05/05/2022	Bond Future			10.86723		84.83651		10.99116	83.96785		13.38	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.04879		81.44506		11.17779	80.56592		13.41	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.21918		82.50836		11.35313	81.61851		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			10.64329		87.28504		10.76262	86.39806		13.50	0.00	174,570.08	2	192,246.0
R2048	On 03/02/2022	Bond Future	10.20	Call	417.95000		0.41795		297.50000	0.29750	417.950	12.65	0.20	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	602.84000		0.60284		438.23000	0.43823	602.840	12.79	0.26	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	841.14000		0.84114		624.83000	0.62483	841.140	12.97	0.33	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	2,774.69000		2.77469		2,255.69000	2.25569	2,774.690	13.75	0.68	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	3,289.65000		3.28965		2,714.77000	2.71477	3,289.650	13.92	0.74	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			10.80468		83.90254		10.92858	83.00546		13.81	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			10.97270		84.87888		11.10157	83.97095		13.14	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.13943		81.56977		11.27337	80.65074		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			10.27405		72.56509		10.38297	71.94119		12.73	0.00	0.00	0	20,306.0
R209	On 05/05/2022	Bond Future			10.44291		70.28225		10.55575	69.65128		12.94	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	596.18000		0.59618		483.28000	0.48328	596.180	11.39	0.22	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,442.15000		1.44215		1,708.57000	1.70857	1,442.150	12.94	0.36	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 Inter
R209	On 05/05/2022	Bond Future	12.00	Put	270.62000		0.27062		343.43000	0.34343	270.620	15.15	0.09	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.61639		71.10128		10.73339	70.46265		12.34	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			10.78868		68.88572		10.90997	68.23931		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			212.98482		212.98482		212.97639	212.97639			0.00	0.00	0	1,449.0
R210	On 05/05/2022	Bond Future			212.69558		212.69558		212.68782	212.68782			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.34670		215.34670		215.33921	215.33921			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.15916		215.15916		215.15188	215.15188			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			9.56234		87.80995		9.66170	87.27908		10.02	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	37.83000		0.03783		27.91000	0.02791	37.830	8.96	0.04	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	85.35000		0.08535		63.63000	0.06363	85.350	8.98	0.07	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	369.15000		0.36915		288.02000	0.28802	369.150	9.35	0.23	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	467.73000		0.46773		368.39000	0.36839	467.730	9.42	0.27	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,164.98000		1.16498		1,477.88000	1.47788	1,164.980	9.86	0.48	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	771.43000		0.77143		1,019.19000	1.01919	771.430	10.03	0.36	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	418.34000		0.41834		586.42000	0.58642	418.340	10.27	0.22	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	279.97000		0.27997		407.25000	0.40725	279.970	10.48	0.16	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	265.00000		0.26500		387.39000	0.38739	265.000	10.51	0.15	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	211.99000		0.21199		316.22000	0.31622	211.990	10.62	0.13	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	77.57000		0.07757		126.15000	0.12615	77.570	11.17	0.05	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	62.98000		0.06298		104.23000	0.10423	62.980	11.28	0.04	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.75094		85.31659		9.85449	84.77978		10.08	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			9.95006		86.31392		10.05821	85.77050		9.64	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.15189		83.90186		10.26483	83.35200		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			10.64398		69.34629		10.76315	68.64671		13.65	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			10.80677		66.88689		10.93021	66.17929		13.93	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			10.97599		67.66526		11.10405	66.94907		13.27	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.14402		65.26715		11.27677	64.54223		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 :											22,453,059.84	157	1 204 038.0
Grand Total:											22,453,059.84	157	1 204 038.0