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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2022

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	813.50200	813.50200		814.20800	814.20800			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	823.47300	823.47300		824.19300	824.19300			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	833.98800	833.98800		834.72000	834.72000			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	845.01900	845.01900		845.76200	845.76200			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	928.66300	928.66300		930.24300	930.24300			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	940.04700	940.04700		941.65100	941.65100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	952.05000	952.05000		953.67700	953.67700			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	964.64300	964.64300		966.29300	966.29300			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	822.72000	822.72000		824.60900	824.60900			0.00	82,272,000.00	10	188.0
ALBI	On	05/05/2022	Index Future	832.80400	832.80400		834.72200	834.72200			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	843.43900	843.43900		845.38200	845.38200			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	854.59400	854.59400		856.56500	856.56500			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	11.40569		78.22594		11.36288	78.44952			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.63545		75.42562		11.59073	75.65251			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.87101		76.41787		11.82432	76.64790			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.10993		73.65733		12.06120	73.89056			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	11.85032		76.93377		11.80726	77.19248			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.06585		73.63725		12.02084	73.89966			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.28096		74.60641		12.23398	74.87247			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.49955		71.34269		12.45049	71.61242			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	811.99600		811.99600		813.81600	813.81600			0.00	0.00	0	560.0
GOVI	On 05/05/2022	GOVI	821.94900		821.94900		823.79700	823.79700			0.00	0.00	0	430.0
GOVI	On 04/08/2022	GOVI	832.44400		832.44400		834.31800	834.31800			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	843.45500		843.45500		845.35400	845.35400			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.33559		155.33559		155.28653	155.28653			0.00	0.00	0	5,045.0
I2025	On 05/05/2022	Bond Future	157.27831		157.27831		157.22957	157.22957			0.00	0.00	0	673.0
I2025	On 04/08/2022	Bond Future	157.73268		157.73268		157.68362	157.68362			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.83490		159.83490		159.78550	159.78550			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	114.14636		114.14636		114.14093	114.14093			0.00	0.00	0	3,838.0
I2029	On 05/05/2022	Bond Future	114.37272		114.37272		114.36793	114.36793			0.00	0.00	0	2,199.0
I2029	On 04/08/2022	Bond Future	115.87681		115.87681		115.87216	115.87216			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	116.19582		116.19582		116.19129	116.19129			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	112.20387		112.20387		112.52389	112.52389			0.00	0.00	0	7,281.0
I2033	On 05/05/2022	Bond Future	112.32354		112.32354		112.64818	112.64818			0.00	0.00	0	2,588.0
I2033	On 04/08/2022	Bond Future	113.80054		113.80054		114.12976	114.12976			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	114.01079		114.01079		114.34459	114.34459			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		126.31991	126.31991	126.80389	126.80389			0.00	0.00	0	5,473.0
I2038		On 05/05/2022	Bond Future		127.89979	127.89979	128.39051	128.39051			0.00	0.00	0	1,308.0
I2038		On 04/08/2022	Bond Future		127.76615	127.76615	128.26361	128.26361			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future		129.46914	129.46914	129.97347	129.97347			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		116.22387	116.22387	117.19927	117.19927			0.00	0.00	0	15,002.0
I2046		On 05/05/2022	Bond Future		115.79000	115.79000	116.77822	116.77822			0.00	149,948,050.00	1,295	5,983.0
I2046		On 04/08/2022	Bond Future		117.31279	117.31279	118.31445	118.31445			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future		116.95116	116.95116	117.96632	117.96632			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		118.75604	118.75604	118.97359	118.97359			0.00	0.00	0	9,042.0
I2050		On 05/05/2022	Bond Future		120.24122	120.24122	120.46206	120.46206			0.00	0.00	0	741.0
I2050		On 04/08/2022	Bond Future		119.80647	119.80647	120.03032	120.03032			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future		121.40341	121.40341	121.63052	121.63052			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		307.41300	307.41300	308.25200	308.25200			0.00	0.00	0	482.0
IGOV		On 05/05/2022	Index Future		311.25800	311.25800	312.10800	312.10800			0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future		315.30700	315.30700	316.17000	316.17000			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		319.55200	319.55200	320.42700	320.42700			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.90500	96.09500	3.90500	96.09500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.23000	95.77000	4.21000	95.79000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.29500	95.70500	4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.65000	95.35000	4.61000	95.39000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.71000	95.29000	4.67000	95.33000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.02500	94.97500	4.99500	95.00500			0.00	0.00	0	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.49000	94.51000	5.45000	94.55000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		6.03500	93.96500	5.98500	94.01500			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.30500	93.69500	6.24500	93.75500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.60000	93.40000	6.55000	93.45000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.79000	93.21000	6.74000	93.26000			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		7.03500	92.96500	6.96500	93.03500			0.00	0.00	0	0.0
R186		On 03/02/2022	Bond Future		7.82671	112.04028	7.80354	112.13868		5.28	0.00	1,474,562,125.08	13,161	55,799.0
R186		On 05/05/2022	Bond Future		8.02451	113.41364	7.99955	113.51392		5.24	0.00	0.00	0	17,412.0
R186		On 05/05/2022	Bond Future	6.73	Call	64.41000	0.06441	71.07000	0.07107	64.410	5.01	0.00	0	3,600.0
R186		On 05/05/2022	Bond Future	7.28	Call	254.73000	0.25473	274.83000	0.27483	254.730	4.79	0.16	0	435.0
R186		On 05/05/2022	Bond Future	7.48	Call	432.96000	0.43296	462.11000	0.46211	432.960	4.89	0.24	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	1,009.37000		1.00937	1,059.10000	1.05910	1,009.370		5.09	0.43	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,544.91000		1.54491	1,607.59000	1.60759	1,544.910		5.20	0.56	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,063.93000		2.06393	2,135.87000	2.13587	2,063.930		5.28	0.66	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	460.09000		0.46009	442.01000	0.44201	460.090		5.41	0.23	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	266.44000		0.26644	255.66000	0.25566	266.440		5.60	0.15	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	169.75000		0.16975	162.84000	0.16284	169.750		5.75	0.10	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.23128		109.59111	8.20440	109.69299			5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	178.60000		0.17860	190.89000	0.19089	178.600		4.60	0.10	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,215.80000		1.21580	1,262.16000	1.26216	1,215.800		5.14	0.41	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	310.10000		0.31010	300.42000	0.30042	310.100		6.22	0.12	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.44311		111.02737	8.41415	111.13077			5.10	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			321.82133		321.82133	321.84524	321.84524				0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			325.84589		325.84589	325.87207	325.87207				0.00	0.00	0	476.0
R197	On 04/08/2022	Bond Future			321.75588		321.75588	321.78307	321.78307				0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.04509		326.04509	326.07322	326.07322				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			243.52430		243.52430	245.14859	245.14859				0.00	327,053,134.90	1,343	6,622.0
R202	On 05/05/2022	Bond Future			246.56990		246.56990	248.21603	248.21603				0.00	101,833,368.70	413	1,146.0
R202	On 04/08/2022	Bond Future			245.36389		245.36389	247.03202	247.03202				0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			248.63408		248.63408	250.32506	250.32506				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			5.14009		106.08975	5.09910	106.13220			1.05	0.00	0.00	0	16,417.0
R2023	On 05/05/2022	Bond Future			5.19394		103.47849	5.13910	103.52213			0.90	0.00	0.00	0	4,205.0
R2023	On 04/08/2022	Bond Future			5.19273		104.81420	5.11199	104.85865			0.61	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.10173		102.27394	4.95542	102.31917			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			9.45788		92.13322	9.42983	92.27998			8.79	0.00	726,470,439.70	7,885	81,796.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.41000		0.00041	0.73000	0.00073	0.410		8.09	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	28.86000		0.02886	39.59000	0.03959	28.860		8.20	0.04	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	259.83000		0.25983	311.12000	0.31112	259.830		8.47	0.24	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,079.73000		1.07973	1,009.60000	1.00960	1,079.730		8.63	0.61	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,207.10000		1.20710	1,321.29000	1.32129	1,207.100		8.91	0.65	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	228.31000		0.22831	213.05000	0.21305	228.310		9.15	0.20	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	1,976.16000		1.97616	2,109.03000	2.10903	1,976.160		9.19	0.81	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	136.45000	0.13645		128.06000	0.12806	136.450	9.36	0.13	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	0.72000	0.00072		0.76000	0.00076	0.720	10.67	0.00	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.66149	93.26289		9.63199	93.41202		8.60	0.00	0.00	0	23,549.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	14.71000	0.01471		16.90000	0.01690	14.710	8.21	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	52.85000	0.05285		59.41000	0.05941	52.850	8.08	0.03	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	131.85000	0.13185		145.83000	0.14583	131.850	7.97	0.07	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	312.15000	0.31215		339.61000	0.33961	312.150	7.92	0.15	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	384.78000	0.38478		416.74000	0.41674	384.780	7.98	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,639.56000	2.63956		2,553.20000	2.55320	2,639.560	8.32	0.63	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,158.67000	1.15867		1,112.69000	1.11269	1,158.670	8.74	0.36	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	794.65000	0.79465		761.65000	0.76165	794.650	9.00	0.27	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	214.11000	0.21411		204.94000	0.20494	214.110	10.03	0.09	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.87571	90.46102		9.84468	90.61229		8.59	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	198.72000	0.19872		213.56000	0.21356	198.720	8.09	0.08	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	720.86000	0.72086		761.28000	0.76128	720.860	7.98	0.24	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	734.16000	0.73416		708.89000	0.70889	734.160	9.49	0.20	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.08089	91.64689		10.04832	91.80031		8.32	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			9.92624	92.38490		9.89814	92.54951		9.82	0.00	1,919,388,682.40	20,776	106,747.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	0.55000	0.00055		0.98000	0.00098	0.550	8.78	0.00	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	5.91000	0.00591		9.05000	0.00905	5.910	8.83	0.01	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	167.58000	0.16758		208.11000	0.20811	167.580	9.11	0.16	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	212.76000	0.21276		260.24000	0.26024	212.760	9.19	0.19	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,230.46000	1.23046		1,149.82000	1.14982	1,230.460	9.52	0.62	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	780.38000	0.78038		881.40000	0.88140	780.380	9.66	0.48	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	934.08000	0.93408		870.49000	0.87049	934.080	9.66	0.52	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,241.57000	1.24157		1,365.69000	1.36569	1,241.570	9.88	0.62	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	397.43000	0.39743		369.86000	0.36986	397.430	10.04	0.28	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	167.38000	0.16738		156.96000	0.15696	167.380	10.44	0.14	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	108.27000	0.10827		102.20000	0.10220	108.270	10.66	0.10	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	74.98000	0.07498		71.22000	0.07122	74.980	10.82	0.07	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	39.43000	0.03943		37.90000	0.03790	39.430	11.03	0.04	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	11.10000	0.01110		10.97000	0.01097	11.100	11.41	0.01	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	8.43000	0.00843		8.39000	0.00839	8.430	11.49	0.01	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2.81000	0.00281		2.88000	0.00288	2.810	11.68	0.00	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.11922	89.37034		10.08982	89.53750		9.91	0.00	1,914,133,942.12	21,418	44,739.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	664.24000	0.66424		714.22000	0.71422	664.240	9.05	0.25	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,115.81000	2.11581		2,215.65000	2.21565	2,115.810	9.84	0.54	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,473.27000	2.47327		2,581.25000	2.58125	2,473.270	9.95	0.59	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	529.57000	0.52957		506.76000	0.50676	529.570	10.90	0.18	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	390.09000	0.39009		373.27000	0.37327	390.090	11.23	0.14	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.31565	90.52427		10.28491	90.69388		9.48	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	265.56000	0.26556	285.60000	0.28560	265.560	8.50	0.10	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,077.12000	1.07712	1,133.73000	1.13373	1,077.120	8.73	0.30	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	630.60000	0.63060	608.36000	0.60836	630.600	10.78	0.16	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.51311	87.56226	10.48100	87.73423		9.55	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			10.46169	92.77543	10.42352	93.02270		11.00	0.00	1,290,784,557.59	13,913	88,596.0
R2035	On 03/02/2022	Bond Future	9.70	Call	9.53000	0.00953	15.37000	0.01537	9.530	9.95	0.01	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	54.76000	0.05476	78.14000	0.07814	54.760	10.02	0.06	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	181.38000	0.18138	237.11000	0.23711	181.380	10.25	0.15	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	390.00000	0.39000	481.76000	0.48176	390.000	10.54	0.27	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	429.24000	0.42924	526.53000	0.52653	429.240	10.58	0.29	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	1,403.16000	1.40316	1,275.57000	1.27557	1,403.160	10.72	0.62	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	637.21000	0.63721	759.68000	0.75968	637.210	10.74	0.39	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	585.55000	0.58555	525.34000	0.52534	585.550	11.20	0.35	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	505.80000	0.50580	453.34000	0.45334	505.800	11.28	0.31	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	109.35000	0.10935	98.67000	0.09867	109.350	12.15	0.09	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	99.88000	0.09988	90.21000	0.09021	99.880	12.18	0.08	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	75.85000	0.07585	68.72000	0.06872	75.850	12.30	0.06	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	33.65000	0.03365	30.85000	0.03085	33.650	12.62	0.03	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	26.27000	0.02627	24.19000	0.02419	26.270	12.71	0.02	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	19.44000	0.01944	18.00000	0.01800	19.440	12.82	0.02	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	2.85000	0.00285	2.74000	0.00274	2.850	13.27	0.00	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	1.12000	0.00112	1.10000	0.00110	1.120	13.43	0.00	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.64971	89.43314	10.60992	89.68402		11.16	0.00	1,288,463,247.98	14,407	26,821.0
R2035	On 05/05/2022	Bond Future	10.72	Call	2,420.34000	2.42034	2,568.83000	2.56883	2,420.340	11.13	0.54	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,717.50000	1.71750	1,625.96000	1.62596	1,717.500	11.24	0.41	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	114.05000	0.11405	107.12000	0.10712	114.050	14.22	0.04	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.84321	90.58768	10.80174	90.84197		10.68	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	320.96000	0.32096	352.21000	0.35221	320.960	9.51	0.11	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	582.51000	0.58251	632.37000	0.63237	582.510	9.50	0.17	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,913.19000	1.91319	2,024.54000	2.02454	1,913.190	10.20	0.40	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,474.68000	3.47468	3,342.00000	3.34200	3,474.680	10.33	0.56	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,099.39000	2.09939	2,008.78000	2.00878	2,099.390	10.80	0.39	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	709.51000	0.70951	675.40000	0.67540	709.510	12.30	0.16	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.03731	87.29323	10.99411	87.55106		10.81	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			10.69436	83.97424	10.65107	84.25563		12.18	0.00	151,909,400.16	1,809	116,592.0
R2037	On 05/05/2022	Bond Future			10.88216	85.00392	10.83708	85.28931		11.80	0.00	0.00	0	13,529.0
R2037	On 04/08/2022	Bond Future			11.07743	81.84514	11.03046	82.13442		11.91	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	619.61000	0.61961	678.54000	0.67854	619.610	10.59	0.18	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,410.46000	3.41046	3,262.16000	3.26216	3,410.460	11.53	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	Open Interest
R2037	On	04/08/2022	Bond Future	11.21	Call	3,297.38000	3.29738	3,469.26000	3.46926	3,297.380	11.87	0.56	0.00	0	1,050.0	
R2037	On	04/08/2022	Bond Future	11.42	Put	1,990.21000	1.99021	1,891.73000	1.89173	1,990.210	12.09	0.37	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	11.95	Put	1,143.51000	1.14351	1,082.62000	1.08262	1,143.510	12.89	0.24	0.00	0	1,050.0	
R2037	On	03/11/2022	Bond Future			11.26148	82.91831	11.21265	83.21157		11.48	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			10.77779	86.19788	10.73948	86.46674		12.73	0.00	33,099,985.92	384	87,968.0	
R2040	On	03/02/2022	Bond Future	10.60	Call	482.79000	0.48279	593.06000	0.59306	482.790	11.88	0.31	0.00	0	2,000.0	
R2040	On	05/05/2022	Bond Future			10.95872	87.25478	10.91882	87.52756		12.32	0.00	0.00	0	9,731.0	
R2040	On	05/05/2022	Bond Future	9.82	Call	145.81000	0.14581	167.90000	0.16790	145.810	10.73	0.07	0.00	0	1,200.0	
R2040	On	05/05/2022	Bond Future	10.57	Call	1,179.32000	1.17932	1,280.86000	1.28086	1,179.320	11.67	0.33	0.00	0	1,200.0	
R2040	On	05/05/2022	Bond Future	13.04	Put	117.61000	0.11761	110.57000	0.11057	117.610	16.02	0.04	0.00	0	1,200.0	
R2040	On	04/08/2022	Bond Future			11.14656	83.87470	11.10499	84.15122		12.44	0.00	0.00	0	0.0	
R2040	On	04/08/2022	Bond Future	9.70	Call	255.46000	0.25546	282.08000	0.28208	255.460	11.12	0.08	0.00	0	460.0	
R2040	On	04/08/2022	Bond Future	10.70	Call	1,709.51000	1.70951	1,817.44000	1.81744	1,709.510	11.77	0.36	0.00	0	460.0	
R2040	On	04/08/2022	Bond Future	12.24	Put	997.61000	0.99761	950.66000	0.95066	997.610	14.02	0.20	0.00	0	460.0	
R2040	On	03/11/2022	Bond Future			11.32310	84.97456	11.27990	85.25487		11.98	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			10.82578	82.90390	10.77727	83.25072		13.34	0.00	0.00	0	59,709.0	
R2044	On	05/05/2022	Bond Future			10.99798	83.92049	10.94751	84.27206		12.91	0.00	0.00	0	5,735.0	
R2044	On	04/08/2022	Bond Future			11.17646	80.62255	11.12390	80.97889		13.05	0.00	0.00	0	0.0	
R2044	On	03/11/2022	Bond Future			11.34383	81.67976	11.28923	82.04095		12.56	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			10.77021	86.34220	10.72669	86.66340		13.05	0.00	2,158,555.00	25	192,288.0	
R2048	On	03/02/2022	Bond Future	10.20	Call	44.25000	0.04425	67.38000	0.06738	44.250	12.01	0.04	0.00	0	900.0	
R2048	On	03/02/2022	Bond Future	10.30	Call	93.68000	0.09368	134.50000	0.13450	93.680	12.12	0.08	0.00	0	1,300.0	
R2048	On	03/02/2022	Bond Future	10.40	Call	185.29000	0.18529	251.76000	0.25176	185.290	12.34	0.14	0.00	0	100.0	
R2048	On	03/02/2022	Bond Future	10.90	Call	1,638.21000	1.63821	1,874.04000	1.87404	1,638.210	13.41	0.64	0.00	0	900.0	
R2048	On	03/02/2022	Bond Future	11.00	Call	2,137.91000	2.13791	2,398.56000	2.39856	2,137.910	13.65	0.73	0.00	0	1,400.0	
R2048	On	05/05/2022	Bond Future			10.93155	82.98416	10.88628	83.30980		13.30	0.00	2,157,588.16	26	2,061.0	
R2048	On	04/08/2022	Bond Future			11.09652	84.05551	11.04942	84.38552		12.75	0.00	0.00	0	0.0	
R2048	On	03/11/2022	Bond Future			11.26044	80.73865	11.21147	81.07316		12.94	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			10.44070	71.61367	10.39724	71.86003		12.28	0.00	25,852,534.87	361	19,056.0	
R209	On	05/05/2022	Bond Future			10.61017	69.34985	10.56505	69.59963		12.45	0.00	0.00	0	7,104.0	
R209	On	05/05/2022	Bond Future	9.75	Call	254.98000	0.25498	292.51000	0.29251	254.980	10.73	0.13	0.00	0	8,525.0	
R209	On	05/05/2022	Bond Future	10.25	Put	3,007.06000	3.00706	2,852.13000	2.85213	3,007.060	11.67	0.66	0.00	0	9,000.0	
R209	On	05/05/2022	Bond Future	10.75	Put	1,538.64000	1.53864	1,443.93000	1.44393	1,538.640	12.45	0.42	0.00	0	3,050.0	
R209	On	05/05/2022	Bond Future	12.00	Put	232.99000	0.23299	216.03000	0.21603	232.990	14.76	0.09	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			10.78103		70.24528		10.73421	70.49847		11.96	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			10.95090		68.02312		10.90233	68.27978		12.07	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			214.53938		214.53938		214.65319	214.65319			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			214.36133		214.36133		214.47781	214.47781			0.00	0.00	0	987.0
R210	On 04/08/2022	Bond Future			217.18033		217.18033		217.29893	217.29893			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			217.15628		217.15628		217.27675	217.27675			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			9.72679		86.93364		9.69871	87.08244		9.43	0.00	128,314,052.64	1,476	21,184.0
R213	On 03/02/2022	Bond Future	8.63	Call	0.23000		0.00023		0.43000	0.00043	0.230	8.53	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1.50000		0.00150		2.47000	0.00247	1.500	8.55	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	33.68000		0.03368		45.90000	0.04590	33.680	8.67	0.05	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	55.42000		0.05542		73.24000	0.07324	55.420	8.69	0.07	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,221.81000		1.22181		1,143.90000	1.14390	1,221.810	9.20	0.65	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	700.16000		0.70016		652.19000	0.65219	700.160	9.44	0.46	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	286.18000		0.28618		266.80000	0.26680	286.180	9.79	0.24	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	154.13000		0.15413		144.63000	0.14463	154.130	10.09	0.14	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	141.43000		0.14143		132.87000	0.13287	141.430	10.13	0.13	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	99.50000		0.09950		93.98000	0.09398	99.500	10.29	0.10	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	17.36000		0.01736		16.95000	0.01695	17.360	10.84	0.02	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	11.92000		0.01192		11.74000	0.01174	11.920	10.95	0.01	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.91539		84.46613		9.88600	84.61731		9.59	0.00	128,472,983.73	1,521	1,521.0
R213	On 04/08/2022	Bond Future			10.11026		85.55643		10.07951	85.70981		9.17	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.30807		83.14271		10.27593	83.29821		9.25	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			10.77041		68.60446		10.72693	68.85811		13.21	0.00	0.00	0	17,613.0
R214	On 05/05/2022	Bond Future			10.93279		66.16463		10.88767	66.42179		13.43	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.09858		67.01874		11.05174	67.27945		12.90	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.26338		64.61476		11.21481	64.87898		13.09	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 :											9,746,874,648.95	100,223	1 225 153.0
Grand Total:											9,746,874,648.95	100,223	1 225 153.0