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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2022

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	818.13300	818.13300		813.39700	813.39700			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	828.25800	828.25800		823.47200	823.47200			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	838.96000	838.96000		834.11400	834.11400			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	849.88800	849.88800		844.98000	844.98000			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	937.83800	937.83800		930.89100	930.89100			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	949.44400	949.44400		942.42100	942.42100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	961.71300	961.71300		954.60100	954.60100			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	974.23900	974.23900		967.03500	967.03500			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	835.27100	835.27100		828.99800	828.99800			0.00	0.00	0	188.0
ALBI	On	05/05/2022	Index Future	845.60800	845.60800		839.26600	839.26600			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	856.53500	856.53500		850.11200	850.11200			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	867.69100	867.69100		861.18600	861.18600			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	11.15622		79.54185		11.26454	78.96660			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.37372		76.76721		11.48642	76.18546			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.59566		77.78895		11.71314	77.19968			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	11.82607		75.03054		11.94856	74.43363			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	11.55224		78.75564		11.66027	78.08693			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.75345		75.49114		11.86593	74.81479			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.95331		76.49641		12.07047	75.81127			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.16055		73.24187		12.28273	72.54777			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	824.18900		824.18900		818.00700	818.00700			0.00	0.00	0	557.0
GOVI	On 05/05/2022	GOVI	834.38900		834.38900		828.13800	828.13800			0.00	0.00	0	430.0
GOVI	On 04/08/2022	GOVI	845.17100		845.17100		838.84100	838.84100			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	856.17900		856.17900		849.76800	849.76800			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.90453		154.90453		154.99007	154.99007			0.00	139,414,077.00	900	2,190.0
I2025	On 05/05/2022	Bond Future	156.86008		156.86008		156.94830	156.94830			0.00	141,174,072.00	900	4,729.0
I2025	On 04/08/2022	Bond Future	157.33054		157.33054		157.42034	157.42034			0.00	0.00	0	161.0
I2025	On 03/11/2022	Bond Future	159.39516		159.39516		159.48624	159.48624			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	113.28494		113.28494		113.50186	113.50186			0.00	0.00	0	2,244.0
I2029	On 05/05/2022	Bond Future	113.50915		113.50915		113.72994	113.72994			0.00	0.00	0	2,391.0
I2029	On 04/08/2022	Bond Future	115.01936		115.01936		115.24342	115.24342			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	115.30175		115.30175		115.52884	115.52884			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	109.99979		109.99979		110.41758	110.41758			0.00	0.00	0	2,777.0
I2033	On 05/05/2022	Bond Future	110.10481		110.10481		110.52893	110.52893			0.00	0.00	0	2,900.0
I2033	On 04/08/2022	Bond Future	111.56962		111.56962		111.99980	111.99980			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	111.72552		111.72552		112.16138	112.16138			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			124.26635		124.26635		124.51482	124.51482			0.00	0.00	0	3,778.0
I2038	On 05/05/2022	Bond Future			125.83506		125.83506		126.08792	126.08792			0.00	0.00	0	2,982.0
I2038	On 04/08/2022	Bond Future			125.69082		125.69082		125.94724	125.94724			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			127.34029		127.34029		127.60028	127.60028			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			113.76422		113.76422		114.44302	114.44302			0.00	0.00	0	9,876.0
I2046	On 05/05/2022	Bond Future			113.30549		113.30549		113.99417	113.99417			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			114.81316		114.81316		115.51119	115.51119			0.00	0.00	0	609.0
I2046	On 03/11/2022	Bond Future			114.39200		114.39200		115.09909	115.09909			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			115.50237		115.50237		116.03613	116.03613			0.00	0.00	0	6,147.0
I2050	On 05/05/2022	Bond Future			116.96049		116.96049		117.50215	117.50215			0.00	0.00	0	7,479.0
I2050	On 04/08/2022	Bond Future			116.49602		116.49602		117.04497	117.04497			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future			118.02466		118.02466		118.58113	118.58113			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			303.54300		303.54300		304.30200	304.30200			0.00	0.00	0	374.0
IGOV	On 05/05/2022	Index Future			307.37500		307.37500		308.14700	308.14700			0.00	0.00	0	125.0
IGOV	On 04/08/2022	Index Future			311.42100		311.42100		312.20400	312.20400			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			315.55100		315.55100		316.34400	316.34400			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.19500		95.80500		4.21000	95.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.26500		95.73500		4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.63000		95.37000		4.66000	95.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.69000		95.31000		4.74000	95.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.05500		94.94500		5.09500	94.90500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.14000		94.86000		5.18000	94.82000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.53000		94.47000		5.59000	94.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.01000		93.99000		6.13500	93.86500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.35000		93.65000		6.41000	93.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.54000		93.46000		6.63000	93.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.75500		93.24500		6.83500	93.16500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.89000		93.11000		6.99000	93.01000			0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.67585		112.68294		7.82968	112.02767		5.26	0.00	0.00	0	46,652.0
R186	On 05/05/2022	Bond Future			7.85981		114.07749		8.02410	113.41529		5.23	0.00	10,723,284.06	94	43,859.0
R186	On 05/05/2022	Bond Future	6.73	Call	82.98000		0.08298		49.95000	0.04995	82.980	4.90	0.06	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	375.76000		0.37576		253.56000	0.25356	375.760	4.91	0.22	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	608.22000		0.60822		430.21000	0.43021	608.220	5.01	0.31	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	1,306.87000		1.30687		998.76000	0.99876	1,306.870	5.19	0.52	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,923.52000		1.92352		1,530.15000	1.53015	1,923.520	5.28	0.64	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,509.89000		2.50989		2,054.42000	2.05442	2,509.890	5.38	0.73	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	321.08000		0.32108		458.43000	0.45843	321.080	5.55	0.17	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	180.06000		0.18006		266.04000	0.26604	180.060	5.75	0.11	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	111.34000		0.11134		168.78000	0.16878	111.340	5.91	0.07	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.04996		110.28070		8.22626	109.61012		5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	245.19000		0.24519		169.69000	0.16969	245.190	4.59	0.13	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,488.69000		1.48869		1,196.17000	1.19617	1,488.690	5.13	0.47	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	218.47000		0.21847		290.40000	0.29040	218.470	6.21	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.25462		111.70261		8.44419	111.02352		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			321.65946		321.65946		321.65913	321.65913			0.00	0.00	0	1,090.0
R197	On 05/05/2022	Bond Future			325.72013		325.72013		325.72309	325.72309			0.00	0.00	0	588.0
R197	On 04/08/2022	Bond Future			321.65203		321.65203		321.65586	321.65586			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.87333		325.87333		325.87745	325.87745			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			240.03600		240.03600		240.93748	240.93748			0.00	0.00	0	6,620.0
R202	On 05/05/2022	Bond Future			243.06634		243.06634		243.98170	243.98170			0.00	0.00	0	6,351.0
R202	On 04/08/2022	Bond Future			241.83756		241.83756		242.76566	242.76566			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			245.01126		245.01126		245.95174	245.95174			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.15175		106.07767		5.16372	106.06528		1.04	0.00	0.00	0	15,433.0
R2023	On 05/05/2022	Bond Future			5.20915		103.46639		5.22360	103.45490		0.89	0.00	0.00	0	12,923.0
R2023	On 04/08/2022	Bond Future			5.22694		104.79538		5.24778	104.78392		0.61	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.10848		102.27186		5.14529	102.26048		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			9.30606		92.93115		9.42410	92.31000		8.76	0.00	0.00	0	71,004.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.17000		0.00017		0.06000	0.00006	0.170	8.06	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	31.68000		0.03168		13.40000	0.01340	31.680	8.11	0.05	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	370.19000		0.37019		207.30000	0.20730	370.190	8.39	0.36	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	512.71000		0.51271		854.80000	0.85480	512.710	8.57	0.44	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,682.52000		1.68252		1,217.97000	1.21797	1,682.520	8.91	0.83	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	49.32000		0.04932		121.30000	0.12130	49.320	9.19	0.07	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,607.62000		2.60762		2,051.97000	2.05197	2,607.620	9.23	0.94	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	22.98000	0.02298		62.93000	0.06293	22.980	9.44	0.03	0.00	0	8,000.0
R2030	On	03/02/2022			Bond Future	10.85	Put	0.01000	0.00001		0.07000	0.00007	0.010	10.90	0.00	0.00	0	1,000.0
R2030	On	05/05/2022			Bond Future			9.50036	94.08125		9.62382	93.45337		8.61	0.00	0.00	0	46,426.0
R2030	On	05/05/2022			Bond Future	7.73	Call	20.94000	0.02094		13.94000	0.01394	20.940	8.24	0.01	0.00	0	200.0
R2030	On	05/05/2022			Bond Future	8.14	Call	74.24000	0.07424		51.64000	0.05164	74.240	8.10	0.04	0.00	0	1,800.0
R2030	On	05/05/2022			Bond Future	8.47	Call	182.10000	0.18210		131.38000	0.13138	182.100	7.99	0.10	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	8.81	Call	420.58000	0.42058		316.39000	0.31639	420.580	7.94	0.19	0.00	0	200.0
R2030	On	05/05/2022			Bond Future	8.89	Call	513.48000	0.51348		391.31000	0.39131	513.480	7.99	0.23	0.00	0	1,800.0
R2030	On	05/05/2022			Bond Future	9.35	Put	2,098.98000	2.09898		2,478.81000	2.47881	2,098.980	8.34	0.56	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	9.95	Put	839.05000	0.83905		1,047.17000	1.04717	839.050	8.75	0.29	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	10.20	Put	553.33000	0.55333		705.11000	0.70511	553.330	9.01	0.21	0.00	0	200.0
R2030	On	05/05/2022			Bond Future	11.04	Put	132.24000	0.13224		177.91000	0.17791	132.240	10.04	0.06	0.00	0	1,800.0
R2030	On	04/08/2022			Bond Future			9.70359	91.30422		9.83319	90.66839		8.61	0.00	0.00	0	0.0
R2030	On	04/08/2022			Bond Future	8.30	Call	265.32000	0.26532		207.35000	0.20735	265.320	8.13	0.10	0.00	0	800.0
R2030	On	04/08/2022			Bond Future	9.05	Call	914.78000	0.91478		751.66000	0.75166	914.780	8.01	0.28	0.00	0	800.0
R2030	On	04/08/2022			Bond Future	10.95	Put	555.54000	0.55554		670.03000	0.67003	555.540	9.50	0.16	0.00	0	800.0
R2030	On	03/11/2022			Bond Future			9.90455	92.48154		10.04041	91.83762		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	0.00	0	0.0
R2032	On	03/02/2022			Bond Future			9.75042	93.42153		9.88854	92.60583		9.86	0.00	0.00	0	86,353.0
R2032	On	03/02/2022			Bond Future	8.91	Call	0.41000	0.00041		0.10000	0.00010	0.410	8.82	0.00	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	9.14	Call	6.77000	0.00677		1.96000	0.00196	6.770	8.83	0.01	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	9.58	Call	274.17000	0.27417		124.29000	0.12429	274.170	9.04	0.27	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	9.62	Call	349.81000	0.34981		166.02000	0.16602	349.810	9.12	0.32	0.00	0	210.0
R2032	On	03/02/2022			Bond Future	9.81	Put	530.06000	0.53006		968.54000	0.96854	530.060	9.50	0.42	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	9.90	Call	1,230.58000	1.23058		758.21000	0.75821	1,230.580	9.67	0.70	0.00	0	900.0
R2032	On	03/02/2022			Bond Future	9.90	Put	347.65000	0.34765		690.98000	0.69098	347.650	9.67	0.30	0.00	0	900.0
R2032	On	03/02/2022			Bond Future	10.04	Call	1,866.05000	1.86605		1,264.60000	1.26460	1,866.050	9.94	0.83	0.00	0	100.0
R2032	On	03/02/2022			Bond Future	10.14	Put	94.09000	0.09409		237.65000	0.23765	94.090	10.13	0.11	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	10.35	Put	25.67000	0.02567		79.75000	0.07975	25.670	10.61	0.03	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	10.45	Put	13.51000	0.01351		45.98000	0.04598	13.510	10.86	0.02	0.00	0	198.0
R2032	On	03/02/2022			Bond Future	10.53	Put	7.83000	0.00783		28.78000	0.02878	7.830	11.04	0.01	0.00	0	210.0
R2032	On	03/02/2022			Bond Future	10.66	Put	2.95000	0.00295		12.46000	0.01246	2.950	11.25	0.00	0.00	0	97.0
R2032	On	03/02/2022			Bond Future	10.90	Put	0.44000	0.00044		2.36000	0.00236	0.440	11.64	0.00	0.00	0	900.0
R2032	On	03/02/2022			Bond Future	10.95	Put	0.29000	0.00029		1.64000	0.00164	0.290	11.72	0.00	0.00	0	400.0
R2032	On	03/02/2022			Bond Future	11.13	Put	0.06000	0.00006		0.39000	0.00039	0.060	11.93	0.00	0.00	0	210.0
R2032	On	05/05/2022			Bond Future			9.93410	90.42995		10.07795	89.60511		9.97	0.00	46,661,854.20	516	66,827.0
R2032	On	05/05/2022			Bond Future	9.58	Call	998.10000	0.99810		753.81000	0.75381	998.100	9.47	0.34	0.00	0	780.0
R2032	On	05/05/2022			Bond Future	10.18	Call	2,730.33000	2.73033		2,251.93000	2.25193	2,730.330	10.15	0.62	0.00	0	780.0
R2032	On	05/05/2022			Bond Future	10.29	Call	3,140.79000	3.14079		2,623.15000	2.62315	3,140.790	10.28	0.67	0.00	0	993.0
R2032	On	05/05/2022			Bond Future	10.98	Put	380.22000	0.38022		510.66000	0.51066	380.220	11.38	0.13	0.00	0	993.0
R2032	On	05/05/2022			Bond Future	11.18	Put	272.64000	0.27264		371.38000	0.37138	272.640	11.66	0.10	0.00	0	780.0
R2032	On	04/08/2022			Bond Future			10.11996	91.61154		10.27003	90.77614		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	376.75000		0.37675		279.95000	0.27995	376.750	8.53	0.13	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,484.36000		1.48436		1,203.56000	1.20356	1,484.360	9.07	0.37	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	505.02000		0.50502		628.18000	0.62818	505.020	11.17	0.13	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.31239		88.64469		10.46900	87.79861		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			10.20933		94.42862		10.31712	93.71717		11.03	0.00	212,464,395.00	2,250	61,122.0
R2035	On 03/02/2022	Bond Future	9.70	Call	23.47000		0.02347		10.47000	0.01047	23.470	9.96	0.03	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	157.85000		0.15785		83.81000	0.08381	157.850	10.33	0.16	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	481.68000		0.48168		291.95000	0.29195	481.680	10.72	0.36	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	917.01000		0.91701		606.99000	0.60699	917.010	11.01	0.54	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	992.70000		0.99270		664.76000	0.66476	992.700	11.05	0.57	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	464.94000		0.46494		777.94000	0.77794	464.940	11.24	0.33	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,371.31000		1.37131		964.32000	0.96432	1,371.310	11.26	0.68	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	122.59000		0.12259		249.19000	0.24919	122.590	11.93	0.11	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	99.15000		0.09915		207.31000	0.20731	99.150	12.04	0.09	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	9.71000		0.00971		27.27000	0.02727	9.710	12.89	0.01	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	8.49000		0.00849		24.22000	0.02422	8.490	12.93	0.01	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	5.64000		0.00564		16.88000	0.01688	5.640	13.05	0.01	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	1.67000		0.00167		5.75000	0.00575	1.670	13.36	0.00	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	1.13000		0.00113		4.06000	0.00406	1.130	13.42	0.00	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	0.70000		0.00070		2.65000	0.00265	0.700	13.50	0.00	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	0.04000		0.00004		0.20000	0.00020	0.040	13.92	0.00	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	0.01000		0.00001		0.06000	0.00006	0.010	14.11	0.00	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.38888		91.09648		10.50083	90.37710		11.21	0.00	0.00	0	57,736.0
R2035	On 05/05/2022	Bond Future	10.72	Call	3,419.77000		3.41977		2,972.88000	2.97288	3,419.770	11.47	0.66	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,128.55000		1.12855		1,372.03000	1.37203	1,128.550	11.63	0.30	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	57.63000		0.05763		77.19000	0.07719	57.630	14.46	0.02	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.57576		92.24651		10.69235	91.51787		10.73	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	520.49000		0.52049		418.14000	0.41814	520.490	9.55	0.16	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	929.92000		0.92992		766.72000	0.76672	929.920	9.66	0.25	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,701.04000		2.70104		2,359.30000	2.35930	2,701.040	10.53	0.50	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,662.64000		2.66264		3,021.35000	3.02135	2,662.640	10.63	0.46	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,556.04000		1.55604		1,800.59000	1.80059	1,556.040	11.13	0.31	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	516.73000		0.51673		613.47000	0.61347	516.730	12.74	0.12	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.75855		88.97648		10.87980	88.23861		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			10.40781		85.86322		10.51541	85.14659		12.21	0.00	0.00	0	113,443.0
R2037	On 05/05/2022	Bond Future			10.58293		86.92588		10.69456	86.20124		11.86	0.00	197,495,599.36	2,272	67,833.0
R2037	On 04/08/2022	Bond Future			10.76391		83.80506		10.88002	83.07120		11.96	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,062.79000		1.06279		881.38000	0.88138	1,062.790	10.78	0.27	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,479.58000		2.47958		2,821.29000	2.82129	2,479.580	11.86	0.44	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	4,522.91000	4.52291		4,056.78000	4.05678	4,522.910	12.18	0.66	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future		11.42	Put	1,390.37000	1.39037		1,614.43000	1.61443	1,390.370	12.47	0.28	0.00	0	50.0
R2037	On	04/08/2022			Bond Future		11.95	Put	791.20000	0.79120		931.51000	0.93151	791.200	13.38	0.17	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future				10.93879	84.88580			11.05935	84.14254	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				10.47163	88.38383			10.57914	87.60642	12.78	0.00	0.00	0	77,395.0
R2040	On	03/02/2022			Bond Future		10.60	Call	1,396.01000	1.39601		956.51000	0.95651	1,396.010	12.43	0.67	0.00	0	2,000.0
R2040	On	05/05/2022			Bond Future				10.63929	89.47763			10.75079	88.69149	12.40	0.00	0.00	0	33,896.0
R2040	On	05/05/2022			Bond Future		9.82	Call	343.15000	0.34315		254.50000	0.25450	343.150	10.87	0.13	0.00	0	1,200.0
R2040	On	05/05/2022			Bond Future		10.57	Call	2,097.28000	2.09728		1,752.27000	1.75227	2,097.280	12.17	0.48	0.00	0	1,200.0
R2040	On	05/05/2022			Bond Future		13.04	Put	48.99000	0.04899		66.13000	0.06613	48.990	16.16	0.02	0.00	0	1,200.0
R2040	On	04/08/2022			Bond Future				10.81222	86.13985			10.92815	85.34368	12.52	0.00	0.00	0	0.0
R2040	On	04/08/2022			Bond Future		9.70	Call	488.84000	0.48884		389.96000	0.38996	488.840	11.18	0.14	0.00	0	460.0
R2040	On	04/08/2022			Bond Future		10.70	Call	2,705.96000	2.70596		2,349.89000	2.34989	2,705.960	12.18	0.48	0.00	0	460.0
R2040	On	04/08/2022			Bond Future		12.24	Put	672.42000	0.67242		795.17000	0.79517	672.420	14.58	0.14	0.00	0	460.0
R2040	On	03/11/2022			Bond Future				10.97878	87.25069			11.09910	86.44430	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				10.51023	85.20384			10.62770	84.33540	13.42	0.00	0.00	0	34,833.0
R2044	On	05/05/2022			Bond Future				10.66899	86.25828			10.79079	85.37998	13.02	0.00	5,865,563.04	68	34,610.0
R2044	On	04/08/2022			Bond Future				10.83241	83.00359			10.95901	82.11400	13.15	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future				10.98940	84.07397			11.12073	83.17302	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				10.45470	88.72101			10.57220	87.82135	13.16	0.00	0.00	0	165,008.0
R2048	On	03/02/2022			Bond Future		10.20	Call	196.27000	0.19627		93.64000	0.09364	196.270	12.09	0.18	0.00	0	900.0
R2048	On	03/02/2022			Bond Future		10.30	Call	378.01000	0.37801		196.26000	0.19626	378.010	12.17	0.29	0.00	0	1,300.0
R2048	On	03/02/2022			Bond Future		10.40	Call	664.28000	0.66428		376.55000	0.37655	664.280	12.38	0.43	0.00	0	100.0
R2048	On	03/02/2022			Bond Future		10.90	Call	3,402.90000	3.40290		2,617.56000	2.61756	3,402.900	13.60	0.93	0.00	0	900.0
R2048	On	03/02/2022			Bond Future		11.00	Call	4,081.19000	4.08119		3,252.11000	3.25211	4,081.190	13.90	0.96	0.00	0	1,400.0
R2048	On	05/05/2022			Bond Future				10.60536	85.38227			10.72719	84.47239	13.44	0.00	0.00	0	39,598.0
R2048	On	04/08/2022			Bond Future				10.76092	86.45963			10.88753	85.53809	12.89	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future				10.91148	83.17735			11.04286	82.24403	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				10.19636	73.01491			10.30387	72.39350	12.33	0.00	0.00	0	15,362.0
R209	On	05/05/2022			Bond Future				10.35555	70.77633			10.46680	70.14799	12.52	0.00	0.00	0	10,983.0
R209	On	05/05/2022			Bond Future		9.75	Call	515.16000	0.51516		397.12000	0.39712	515.160	11.27	0.22	0.00	0	8,525.0
R209	On	05/05/2022			Bond Future		10.25	Put	2,170.98000	2.17098		2,534.83000	2.53483	2,170.980	12.19	0.54	0.00	0	9,000.0
R209	On	05/05/2022			Bond Future		10.75	Put	1,015.41000	1.01541		1,234.49000	1.23449	1,015.410	12.85	0.31	0.00	0	3,050.0
R209	On	05/05/2022			Bond Future		12.00	Put	136.63000	0.13663		178.05000	0.17805	136.630	15.29	0.05	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	10.51510		71.70108		10.63038	71.06468		12.02	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future	10.67801		69.48310		10.79747	68.83858		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	213.49962		213.49962		213.61125	213.61125			0.00	0.00	0	1,126.0
R210	On 05/05/2022	Bond Future	213.32245		213.32245		213.43766	213.43766			0.00	0.00	0	1,038.0
R210	On 04/08/2022	Bond Future	216.16072		216.16072		216.27805	216.27805			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	216.07479		216.07479		216.19374	216.19374			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	9.56493		87.79605		9.68791	87.13976		9.48	0.00	0.00	0	20,073.0
R213	On 03/02/2022	Bond Future	8.63	Call	0.11000	0.00011	0.03000	0.00003	0.110	8.57	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1.14000	0.00114	0.36000	0.00036	1.140	8.58	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	43.53000	0.04353	17.91000	0.01791	43.530	8.63	0.07	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	76.17000	0.07617	33.16000	0.03316	76.170	8.65	0.11	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	591.78000	0.59178	978.88000	0.97888	591.780	9.21	0.48	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	256.73000	0.25673	494.33000	0.49433	256.730	9.50	0.26	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	67.10000	0.06710	161.15000	0.16115	67.100	9.92	0.09	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	26.91000	0.02691	73.72000	0.07372	26.910	10.27	0.04	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	23.71000	0.02371	66.11000	0.06611	23.710	10.31	0.03	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	14.19000	0.01419	42.39000	0.04239	14.190	10.50	0.02	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	1.05000	0.00105	4.41000	0.00441	1.050	11.07	0.00	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	0.60000	0.00060	2.70000	0.00270	0.600	11.19	0.00	0.00	0	220.0
R213	On 05/05/2022	Bond Future	9.74823		85.33069		9.87634	84.66707		9.65	0.00	0.00	0	10,193.0
R213	On 04/08/2022	Bond Future	9.94004		86.41005		10.07391	85.73778		9.21	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.13007		84.00863		10.26980	83.32791		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	10.47507		70.35793		10.58249	69.71182		13.29	0.00	0.00	0	17,148.0
R214	On 05/05/2022	Bond Future	10.62824		67.93174		10.73937	67.27834		13.54	0.00	0.00	0	8,445.0
R214	On 04/08/2022	Bond Future	10.78625		68.78881		10.90147	68.12707		13.00	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future	10.93934		66.41045		11.05865	65.74019		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 :											753,798,844.66	7,000	1 380 887.0
Grand Total:											753,798,844.66	7,000	1 380 887.0