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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2022

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 05/05/2022	Index Future		827.38100	827.38100		827.62700	827.62700			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		838.14400	838.14400		838.39600	838.39600			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		850.88000	850.88000		851.14200	851.14200			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future		863.40000	863.40000		863.66800	863.66800			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		958.07600	958.07600		954.82100	954.82100			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		970.53900	970.53900		967.24400	967.24400			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		985.28600	985.28600		981.95000	981.95000			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future		999.78400	999.78400		996.40000	996.40000			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		853.46600	853.46600		849.72700	849.72700			0.00	0.00	0	134.00
ALBI	On 04/08/2022	Index Future		864.56800	864.56800		860.78300	860.78300			0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future		877.70500	877.70500		873.87000	873.87000			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future		890.62000	890.62000		886.73000	886.73000			0.00	0.00	0	0.00

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	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.14263	77.97966		11.23334	77.50057			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.35344	79.02436		11.44793	78.53911			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.53968	76.45240		11.63793	75.96042			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.75070	77.59680		11.85318	77.09761			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.56970	76.61805		11.65500	76.09148			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.76085	77.64504		11.84962	77.11163			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	11.93109	74.57554		12.02332	74.03469			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.11571	75.69288		12.21170	75.14406			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	842.02000	842.02000		838.30900	838.30900			0.00	0.00	0	986.00
GOVI	On 04/08/2022	GOVI	852.97300	852.97300		849.21600	849.21600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	865.93400	865.93400		862.12800	862.12800			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	878.67600	878.67600		874.81500	874.81500			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	158.54050	158.54050		158.52386	158.52386			0.00	0.00	0	5,456.00
I2025	On 04/08/2022	Bond Future	159.04709	159.04709		159.03053	159.03053			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	161.48118	161.48118		161.46569	161.46569			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.24173	162.24173		162.22604	162.22604			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	116.27171	116.27171		115.87464	115.87464			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	117.82908	117.82908		117.42707	117.42707			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	118.40349	118.40349		117.99618	117.99618			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	120.17349	120.17349		119.76037	119.76037			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2022	Bond Future	113.53652	113.53652		113.19009	113.19009			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	115.05715	115.05715		114.70637	114.70637			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.50718	115.50718		115.15193	115.15193			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.23381	117.23381		116.87342	116.87342			0.00	0.00	0	0.00

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	0.00
I2038	On 05/05/2022	Bond Future	131.12337	131.12337		130.76695	130.76695			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future	131.06064	131.06064		130.69960	130.69960			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future	133.06713	133.06713		132.70178	132.70178			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	133.19648	133.19648		132.82550	132.82550			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2022	Bond Future	119.14787	119.14787		119.53949	119.53949			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future	120.74369	120.74369		121.14099	121.14099			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future	120.66155	120.66155		121.06576	121.06576			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	122.46586	122.46586		122.87622	122.87622			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2022	Bond Future	124.06809	124.06809		124.28620	124.28620			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future	123.70863	123.70863		123.92994	123.92994			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future	125.60233	125.60233		125.82794	125.82794			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	125.41217	125.41217		125.64123	125.64123			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future	316.09500	316.09500		315.96800	315.96800			0.00	0.00	0	498.00
I GOV	On 04/08/2022	Index Future	320.28400	320.28400		320.15600	320.15600			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	325.22700	325.22700		325.09900	325.09900			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	330.08700	330.08700		329.95800	329.95800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.17500	95.82500		4.16500	95.83500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.22500	95.77500		4.21500	95.78500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.55000	95.45000		4.54000	95.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.60000	95.40000		4.59000	95.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.90500	95.09500		4.89500	95.10500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	4.96000	95.04000		4.94000	95.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.31000	94.69000		5.29000	94.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.85500	94.14500		5.81500	94.18500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.22000	93.78000		6.18000	93.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.41500	93.58500		6.37000	93.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.61500	93.38500		6.55500	93.44500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	6.77000	93.23000		6.75000	93.25000			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future	7.89367	113.94060		7.88511	113.97519		5.22	0.00	2,620,633.80	23	72,663.00
R186	On 05/05/2022	Bond Future	6.73	Call	43.37000	0.04337	46.21000	0.04621	43.370	4.92	0.04	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	259.29000	0.25929	269.81000	0.26981	259.290	4.91	0.18	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	454.99000	0.45499	469.99000	0.46999	454.990	5.00	0.27	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,101.76000	1.10176	1,125.74000	1.12574	1,101.760	5.18	0.50	0	435.00

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	8.14	Call	1,707.56000	1.70756	1,736.14000	1.73614	1,707.560	5.28	0.64	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,295.57000	2.29557	2,326.82000	2.32682	2,295.570	5.38	0.74	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	254.50000	0.25450	253.40000	0.25340	254.500	5.55	0.16	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	129.64000	0.12964	129.57000	0.12957	129.640	5.75	0.09	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	73.31000	0.07331	73.55000	0.07355	73.310	5.90	0.05	0.00	0	454.00
R186	On 04/08/2022	Bond Future	8.08375		110.15177		8.07448	110.18712		5.29	0.00	881,214.16	8	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	180.69000	0.18069	186.48000	0.18648	180.690	4.54	0.11	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,346.31000	1.34631	1,367.07000	1.36707	1,346.310	5.15	0.46	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	182.53000	0.18253	181.65000	0.18165	182.530	6.18	0.08	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future	8.22315		111.81587		8.21292	111.85271		5.02	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future	8.40159		108.17344		8.39046	108.21111		5.12	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future	326.28892		326.28892		326.37387	326.37387		0.00	0.00	0.00	0	753.00
R197	On 04/08/2022	Bond Future	322.25515		322.25515		322.34182	322.34182		0.00	0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future	327.19028		327.19028		327.28095	327.28095		0.00	0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future	323.48877		323.48877		323.58037	323.58037		0.00	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future	250.13097		250.13097		249.50180	249.50180		0.00	0.00	0.00	0	6,392.00
R202	On 04/08/2022	Bond Future	249.01740		249.01740		248.38027	248.38027		0.00	0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future	252.82906		252.82906		252.18410	252.18410		0.00	0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future	252.04401		252.04401		251.38952	251.38952		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R203	On 05/05/2022	Bond Future	5.42977		103.29119		5.37241	103.33669		0.97	0.00	0.00	0	14,672.00
R203	On 04/08/2022	Bond Future	5.53669		104.62526		5.45127	104.67212		0.68	0.00	0.00	0	2,360.00
R203	On 03/11/2022	Bond Future	4.93167		102.32652		4.77712	102.37434		0.35	0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2030	On 05/05/2022	Bond Future	9.35449		94.83020		9.40879	94.55050		8.57	0.00	3,224,226.80	34	71,992.00
R2030	On 05/05/2022	Bond Future	7.73	Call	13.80000	0.01380	11.54000	0.01154	13.800	8.09	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	60.79000	0.06079	51.69000	0.05169	60.790	7.96	0.04	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	171.03000	0.17103	147.73000	0.14773	171.030	7.85	0.10	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	472.04000	0.47204	417.98000	0.41798	472.040	8.06	0.23	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	579.99000	0.57999	516.43000	0.51643	579.990	8.12	0.26	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	1,046.71000	1.04671	947.88000	0.94788	1,046.710	8.33	0.40	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	1,549.64000	1.54964	1,701.02000	1.70102	1,549.640	8.47	0.49	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,009.76000	1.00976	1,124.86000	1.12486	1,009.760	8.64	0.37	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	922.26000	0.92226	1,030.49000	1.03049	922.260	8.68	0.34	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	526.56000	0.52656	598.60000	0.59860	526.560	8.97	0.22	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	325.94000	0.32594	375.39000	0.37539	325.940	9.27	0.15	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	58.56000	0.05856	70.21000	0.07021	58.560	10.28	0.03	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			9.54876	92.07129	9.60571	91.78819		8.59	0.00	0.00	0	25,656.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	287.49000	0.28749	258.60000	0.25860	287.490	8.08	0.12	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	1,077.36000	1.07736	993.01000	0.99301	1,077.360	8.16	0.33	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	406.70000	0.40670	447.90000	0.44790	406.700	9.79	0.13	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			9.69978	93.46318	9.75927	93.17661		8.13	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			9.87853	90.83555	9.94100	90.54493		8.30	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	964.82000	0.96482	898.44000	0.89844	964.820	7.67	0.25	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,463.73000	3.46373	3,626.92000	3.62692	3,463.730	8.11	0.54	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	2,816.16000	2.81616	2,958.67000	2.95867	2,816.160	8.27	0.47	0.00	0	102.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/05/2022	Bond Future			9.76912	91.38855	9.82831	91.04307		9.95	0.00	0.00	0	132,333.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,160.38000	1.16038	1,035.96000	1.03596	1,160.380	9.43	0.40	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,178.89000	3.17889	2,946.45000	2.94645	3,178.890	10.14	0.71	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	3,642.78000	3.64278	3,394.12000	3.39412	3,642.780	10.27	0.76	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	175.86000	0.17586	208.82000	0.20882	175.860	11.39	0.08	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	115.66000	0.11566	138.79000	0.13879	115.660	11.65	0.05	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			9.94646	92.59056	10.00816	92.24077		9.54	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	442.45000	0.44245	393.12000	0.39312	442.450	8.50	0.16	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,803.55000	1.80355	1,664.76000	1.66476	1,803.550	9.31	0.43	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	359.33000	0.35933	399.43000	0.39943	359.330	11.55	0.10	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.09508	89.83686	10.15924	89.48266		9.44	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	1,037.26000	1.03726	949.89000	0.94989	1,037.260	8.65	0.27	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	1,123.18000	1.12318	1,030.61000	1.03061	1,123.180	8.70	0.28	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	2,816.02000	2.81602	2,994.70000	2.99470	2,816.020	9.35	0.48	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,687.45000	2.68745	2,860.70000	2.86070	2,687.450	9.38	0.46	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	1,955.36000	1.95536	2,094.32000	2.09432	1,955.360	9.61	0.37	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,828.65000	1.82865	1,960.87000	1.96087	1,828.650	9.68	0.35	0.00	0	180.00	
R2032	On 02/02/2023	Bond Future			10.26399	91.16122	10.33094	90.80197		9.22	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	1,177.74000	1.17774	1,089.20000	1.08920	1,177.740	8.52	0.26	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,542.53000	3.54253	3,733.30000	3.73330	3,542.530	9.02	0.51	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,701.34000	2.70134	2,860.39000	2.86039	2,701.340	9.22	0.42	0.00	0	454.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 05/05/2022	Bond Future			10.18958	92.39783	10.28483	91.77255		11.26	0.00	9,054,987.34	98	70,376.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	4,203.20000	4.20320	3,754.81000	3.75481	4,203.200	11.93	0.75	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	668.50000	0.66850	822.66000	0.82266	668.500	12.11	0.21	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	13.37000	0.01337	18.84000	0.01884	13.370	14.28	0.01	0.00	0	1,200.00	
R2035	On 04/08/2022	Bond Future			10.36697	93.57303	10.46611	92.93966		10.82	0.00	0.00	0	48,495.00	

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
R2035	On 04/08/2022	Bond Future	9.53	Call	668.96000	0.66896		556.00000	0.55600	668.960	9.58	0.20	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,262.62000	1.26262		1,081.76000	1.08176	1,262.620	10.05	0.31	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	3,337.85000	3.33785		2,993.60000	2.99360	3,337.850	10.85	0.57	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,024.39000	2.02439		2,289.12000	2.28912	2,024.390	10.95	0.39	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,147.93000	1.14793		1,320.02000	1.32002	1,147.930	11.59	0.25	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	352.03000	0.35203		414.62000	0.41462	352.030	13.22	0.09	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.50947	90.52046		10.61229	89.87847		10.76	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,357.28000	1.35728		1,181.07000	1.18107	1,357.280	9.80	0.30	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,078.91000	3.07891		3,392.61000	3.39261	3,078.910	10.62	0.46	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,055.77000	2.05577		2,291.97000	2.29197	2,055.770	10.96	0.34	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.66972	91.89285		10.77667	91.24165		10.45	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,529.76000	1.52976		1,353.25000	1.35325	1,529.760	9.74	0.29	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	3,797.50000	3.79750		4,125.58000	4.12558	3,797.500	10.39	0.48	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,760.98000	2.76098		3,024.07000	3.02407	2,760.980	10.68	0.38	0.00	0	582.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/05/2022	Bond Future			10.34440	88.50546		10.43428	87.90522		11.95	0.00	0.00	0	84,723.00
R2037	On 04/08/2022	Bond Future			10.51466	85.41302		10.60806	84.80520		12.09	0.00	0.00	0	49,415.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,525.67000	1.52567		1,327.15000	1.32715	1,525.670	11.22	0.35	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,782.80000	1.78280		2,012.32000	2.01232	1,782.800	12.25	0.35	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	5,607.88000	5.60788		5,173.48000	5.17348	5,607.880	12.67	0.74	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	965.34000	0.96534		1,107.66000	1.10766	965.340	13.03	0.21	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	526.07000	0.52607		611.04000	0.61104	526.070	13.95	0.12	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.65030	86.70504		10.74700	86.08876		11.47	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			10.80480	83.72774		10.90523	83.10258		11.74	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future			10.47504	90.65617		10.55449	90.08302		12.59	0.00	0.00	0	62,254.00
R2040	On 05/05/2022	Bond Future	9.82	Call	434.23000	0.43423		351.65000	0.35165	434.230	11.29	0.17	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,550.84000	2.55084		2,253.76000	2.25376	2,550.840	12.68	0.56	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	10.70000	0.01070		14.55000	0.01455	10.700	15.78	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.64036	87.34165		10.72289	86.76128		12.75	0.00	0.00	0	39,528.00
R2040	On 04/08/2022	Bond Future	9.70	Call	574.92000	0.57492		488.88000	0.48888	574.920	11.14	0.17	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	3,268.93000	3.26893		2,973.34000	2.97334	3,268.930	12.69	0.54	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	499.06000	0.49906		570.36000	0.57036	499.060	15.21	0.11	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.77227	88.66307		10.85766	88.07467		12.10	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			10.92198	85.46439		11.01061	84.86755		12.41	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			10.52759	87.29731		10.61210	86.67378		13.31	0.00	5,761,622.46	66	52,855.00
R2044	On 04/08/2022	Bond Future			10.68443	84.06382		10.77219	83.43236		13.50	0.00	0.00	0	21,683.00
R2044	On 03/11/2022	Bond Future			10.80945	85.33568		10.90019	84.69548		12.81	0.00	0.00	0	0.00

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	
R2044	On 02/02/2023	Bond Future	10.95092	82.21316		11.04505	81.56373		13.16	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 05/05/2022	Bond Future	10.45469	86.53171		10.53911	85.88435		13.80	0.00	86,531,710.00	1,000	191,744.00	
R2048	On 04/08/2022	Bond Future	10.60340	87.63157		10.69105	86.97593		13.30	0.00	262,894.71	3	6,019.00	
R2048	On 04/08/2022	Bond Future	9.70	Call	594.28000	0.59428	497.14000	0.49714	594.280	11.48	0.17	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	2,416.85000	2.41685	2,148.47000	2.14847	2,416.850	12.84	0.44	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future	10.72266	84.55195		10.81329	83.88720		13.29	0.00	0.00	0	0.00	
R2048	On 02/02/2023	Bond Future	10.85507	85.83469		10.94904	85.16034		12.95	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 05/05/2022	Bond Future	10.14067	72.01271		10.23022	71.49378		12.59	0.00	0.00	0	21,904.00	
R209	On 05/05/2022	Bond Future	9.75	Call	734.47000	0.73447	599.94000	0.59994	734.470	11.73	0.30	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,429.25000	1.42925	1,674.87000	1.67487	1,429.250	12.59	0.43	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	582.30000	0.58230	710.91000	0.71091	582.300	13.39	0.21	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	47.86000	0.04786	63.50000	0.06350	47.860	15.55	0.02	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future	10.29137	72.95987		10.38410	72.43430		12.14	0.00	0.00	0	1,550.00	
R209	On 03/11/2022	Bond Future	10.41791	70.91611		10.51375	70.38329		12.04	0.00	0.00	0	400.00	
R209	On 03/11/2022	Bond Future	9.50	Call	829.56000	0.82956	718.06000	0.71806	829.560	10.85	0.23	0.00	0	1,000.00
R209	On 03/11/2022	Bond Future	10.50	Put	2,674.60000	2.67460	2,929.95000	2.92995	2,674.600	12.04	0.45	0.00	0	1,000.00
R209	On 03/11/2022	Bond Future	11.50	Put	1,041.59000	1.04159	1,165.49000	1.16549	1,041.590	13.35	0.21	0.00	0	1,000.00
R209	On 02/02/2023	Bond Future	10.55896	71.96144		10.65821	71.42096		11.74	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R210	On 05/05/2022	Bond Future	215.44766	215.44766		215.42187	215.42187			0.00	0.00	0	1,039.00	
R210	On 04/08/2022	Bond Future	218.33344	218.33344		218.30806	218.30806			0.00	0.00	0	266.00	
R210	On 03/11/2022	Bond Future	218.74865	218.74865		218.72429	218.72429			0.00	0.00	0	0.00	
R210	On 02/02/2023	Bond Future	222.01915	222.01915		221.99489	221.99489			0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R213	On 05/05/2022	Bond Future	9.61004	86.05414		9.66923	85.74330		9.66	0.00	0.00	0	24,243.00	
R213	On 04/08/2022	Bond Future	9.79416	87.15061		9.85596	86.83586		9.21	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	9.94010	84.94571		10.00440	84.62702		9.11	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	9.13	Call	960.47000	0.96047	881.93000	0.88193	960.470	8.47	0.27	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	1,051.87000	1.05187	967.92000	0.96792	1,051.870	8.52	0.28	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	2,870.20000	2.87020	3,042.29000	3.04229	2,870.200	9.01	0.52	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,530.24000	2.53024	2,688.83000	2.68883	2,530.240	9.10	0.47	0.00	0	200.00

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	
R213	On 03/11/2022	Bond Future	10.19	Put	2,081.05000	2.08105	2,219.98000	2.21998	2,081.050	9.23	0.41	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,759.90000	1.75990	1,882.97000	1.88297	1,759.900	9.39	0.36	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.10730	86.23135	10.17446	85.90826		8.93	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	1,120.13000	1.12013	1,038.39000	1.03839	1,120.130	8.27	0.27	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,241.16000	3.24116	3,412.11000	3.41211	3,241.160	8.80	0.51	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,492.14000	2.49214	2,635.37000	2.63537	2,492.140	8.99	0.42	0.00	0	476.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future			10.45665	68.96049	10.54093	68.45215		13.76	0.00	32,825,193.24	476	16,551.00
R214	On 04/08/2022	Bond Future			10.60737	69.83698	10.69469	69.32212		13.28	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			10.72847	67.62173	10.81861	67.09973		13.25	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			10.86280	68.64750	10.95607	68.11803		12.93	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											141,162,482.51	1,708	279.000000000	
Grand Total:											141,162,482.51	1,708	279.000000000	