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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/02/2022

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	827.27700	827.27700	826.41600	826.41600					0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	837.56500	837.56500	837.15700	837.15700					0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	850.04700	850.04700	849.85000	849.85000					0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	862.52900	862.52900	862.34700	862.34700					0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	959.70600	959.70600	957.48700	957.48700					0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	971.64100	971.64100	969.93000	969.93000					0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	986.12100	986.12100	984.63700	984.63700					0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	1,000.60100	1,000.60100	999.11700	999.11700					0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	855.32400	855.32400	852.58500	852.58500					0.00	68,425,920.00	8	124.0
ALBI	On 04/08/2022	Index Future	865.96100	865.96100	863.66500	863.66500					0.00	0.00	0	90.0
ALBI	On 03/11/2022	Index Future	878.86600	878.86600	876.76100	876.76100					0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	891.77100	891.77100	889.65400	889.65400					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 05/05/2022	Bond Future	11.10382		78.18590		11.16369	77.86806			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.32176		79.18801		11.37548	78.91079			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.51087		76.59750		11.56289	76.33578			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.72091		77.74278		11.77500	77.47802			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 05/05/2022	Bond Future	11.53168		76.85470		11.59646	76.45221			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.72873		77.83960		11.78878	77.47654			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	11.90124		74.75199		11.96037	74.40314			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.08480		75.87106		12.14625	75.51753			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 05/05/2022	GOVI	843.85800		843.85800		841.17300	841.17300			0.00	25,315,740.00	3	989.0
GOVI	On 04/08/2022	GOVI	854.35200		854.35200		852.10600	852.10600			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	867.08500		867.08500		865.02600	865.02600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	879.81600		879.81600		877.74600	877.74600			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	158.52740		158.52740		158.48366	158.48366			0.00	0.00	0	5,456.0
I2025	On 04/08/2022	Bond Future	158.94293		158.94293		158.98890	158.98890			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	161.33211		161.33211		161.41951	161.41951			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	162.08699		162.08699		162.17877	162.17877			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 05/05/2022	Bond Future	116.32018		116.32018		116.26357	116.26357			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future	117.81111		117.81111		117.82022	117.82022			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	118.35344		118.35344		118.39277	118.39277			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.12008		120.12008		120.16215	120.16215			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 05/05/2022	Bond Future	113.47902		113.47902		113.45815	113.45815			0.00	0.00	0	2,371.0
I2033	On 04/08/2022	Bond Future	114.93354		114.93354		114.97702	114.97702			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	115.35076		115.35076		115.42421	115.42421			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.07242		117.07242		117.14911	117.14911			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	05/05/2022			Bond Future	130.76041	130.76041		130.65405	130.65405			0.00	0.00	0	4,174.0
I2038	On	04/08/2022			Bond Future	130.61805	130.61805		130.58455	130.58455			0.00	0.00	0	2,669.0
I2038	On	03/11/2022			Bond Future	132.58211	132.58211		132.58161	132.58161			0.00	0.00	0	0.0
I2038	On	02/02/2023			Bond Future	132.70170	132.70170		132.70358	132.70358			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	05/05/2022			Bond Future	119.40677	119.40677		119.38623	119.38623			0.00	0.00	0	14,004.0
I2046	On	04/08/2022			Bond Future	120.93721	120.93721		120.98479	120.98479			0.00	0.00	0	2,969.0
I2046	On	03/11/2022			Bond Future	120.82568	120.82568		120.90470	120.90470			0.00	0.00	0	0.0
I2046	On	02/02/2023			Bond Future	122.62974	122.62974		122.71198	122.71198			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	05/05/2022			Bond Future	123.65494	123.65494		123.75104	123.75104			0.00	0.00	0	8,572.0
I2050	On	04/08/2022			Bond Future	123.21944	123.21944		123.38687	123.38687			0.00	0.00	0	1,194.0
I2050	On	03/11/2022			Bond Future	125.07202	125.07202		125.27387	125.27387			0.00	0.00	0	0.0
I2050	On	02/02/2023			Bond Future	124.87174	124.87174		125.07858	125.07858			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	05/05/2022			Index Future	316.08900	316.08900		315.98200	315.98200			0.00	3,160,890.00	1	499.0
IGOV	On	04/08/2022			Index Future	320.09700	320.09700		320.16500	320.16500			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	324.94400	324.94400		325.09600	325.09600			0.00	0.00	0	0.0
IGOV	On	02/02/2023			Index Future	329.78900	329.78900		329.95100	329.95100			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.16500	95.83500		4.16500	95.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.21500	95.78500		4.21500	95.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.58000	95.42000		4.59000	95.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.63000	95.37000		4.63000	95.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.96500	95.03500		4.97500	95.02500			0.00	0.00	0	72.0
JIBAR FUTURE	On	20/07/2022			Jibar Tradeable Future	5.02000	94.98000		5.03000	94.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.39000	94.61000		5.40000	94.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.91000	94.09000		5.92500	94.07500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.27000	93.73000		6.29000	93.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.44000	93.56000		6.46000	93.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.60500	93.39500		6.63500	93.36500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.74500	93.25500		6.78500	93.21500			0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	7.90253	113.90482		7.93201	113.78586		5.22	0.00	6,264,765.10	55	72,431.0
R186	On	05/05/2022	6.73	Call	Bond Future	35.40000	0.03540		32.65000	0.03265	35.400	4.92	0.03	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	232.18000	0.23218		216.71000	0.21671	232.180	4.91	0.17	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	418.14000	0.41814		392.99000	0.39299	418.140	5.00	0.26	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	1,049.96000	1.04996		999.39000	0.99939	1,049.960	5.18	0.49	0.00	0	435.0

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	8.14	Call	1,652.07000		1.65207	1,583.74000	1.58374	1,652.070		5.28	0.64	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,240.28000		2.24028	2,158.97000	2.15897	2,240.280		5.38	0.74	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	238.16000		0.23816	261.59000	0.26159	238.160		5.55	0.15	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	117.81000		0.11781	131.26000	0.13126	117.810		5.75	0.08	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	64.89000		0.06489	73.14000	0.07314	64.890		5.90	0.05	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.11028		110.05068	8.12508	109.99434			5.29	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	160.99000		0.16099	157.12000	0.15712	160.990		4.54	0.10	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,278.04000		1.27804	1,257.44000	1.25744	1,278.040		5.15	0.45	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	180.57000		0.18057	187.47000	0.18747	180.570		6.18	0.08	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.26002		111.68319	8.26810	111.65414			5.02	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.44191		108.03712	8.45027	108.00888			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 05/05/2022	Bond Future			326.21282		326.21282	326.17603	326.17603				0.00	0.00	0	753.0
R197	On 04/08/2022	Bond Future			321.99312		321.99312	322.14017	322.14017				0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.83642		326.83642	327.06811	327.06811				0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			323.12545		323.12545	323.36529	323.36529				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 05/05/2022	Bond Future			250.36214		250.36214	250.20101	250.20101				0.00	0.00	0	6,392.0
R202	On 04/08/2022	Bond Future			249.10887		249.10887	249.08758	249.08758				0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			252.85416		252.85416	252.89615	252.89615				0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			252.06535		252.06535	252.11223	252.11223				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 05/05/2022	Bond Future			5.36429		103.34314	5.41450	103.30330			0.97	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.55011		104.61791	5.51526	104.63702			0.68	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			5.04656		102.29099	4.89942	102.33649			0.35	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 05/05/2022	Bond Future			9.32685		94.97298	9.36594	94.77113			8.57	0.00	56,224,004.16	592	74,420.0
R2030	On 05/05/2022	Bond Future	7.73	Call	12.19000		0.01219	10.83000	0.01083	12.190		8.09	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	57.00000		0.05700	51.06000	0.05106	57.000		7.96	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	166.36000		0.16636	150.36000	0.15036	166.360		7.85	0.10	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	471.13000		0.47113	432.72000	0.43272	471.130		8.06	0.23	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	581.37000		0.58137	535.95000	0.53595	581.370		8.12	0.27	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	1,059.96000		1.05996	988.38000	0.98838	1,059.960		8.33	0.41	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,433.63000		1.43363	1,541.97000	1.54197	1,433.630		8.47	0.48	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	914.37000		0.91437	995.78000	0.99578	914.370		8.64	0.35	0.00	0	5,000.0

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 05/05/2022	Bond Future	9.65	Put	831.23000		0.83123	907.56000	0.90756	831.230		8.68	0.32	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	460.60000		0.46060	510.46000	0.51046	460.600		8.97	0.20	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	277.68000		0.27768	311.31000	0.31131	277.680		9.27	0.13	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	45.22000		0.04522	52.60000	0.05260	45.220		10.28	0.03	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.53068		92.16139	9.56089	92.01090			8.59	0.00	0.00	0	26,505.0
R2030	On 04/08/2022	Bond Future	8.30	Call	283.46000		0.28346	269.15000	0.26915	283.460		8.08	0.12	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	1,079.84000		1.07984	1,036.40000	1.03640	1,079.840		8.16	0.33	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	377.16000		0.37716	399.45000	0.39945	377.160		9.79	0.12	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			9.68605		93.52948	9.71281	93.40031			8.13	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			9.86450		90.90098	9.89232	90.77129			8.30	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	965.64000		0.96564	937.10000	0.93710	965.640		7.67	0.25	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,408.17000		3.40817	3,482.31000	3.48231	3,408.170		8.11	0.54	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	2,764.88000		2.76488	2,829.78000	2.82978	2,764.880		8.27	0.46	0.00	0	102.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 05/05/2022	Bond Future			9.74704		91.51788	9.78584	91.29078			9.95	0.00	0.00	0	138,257.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1,164.56000		1.16456	1,083.19000	1.08319	1,164.560		9.43	0.41	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	3,226.97000		3.22697	3,072.77000	3.07277	3,226.970		10.14	0.73	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	3,699.88000		3.69988	3,534.84000	3.53484	3,699.880		10.27	0.77	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	145.89000		0.14589	166.12000	0.16612	145.890		11.39	0.07	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	93.73000		0.09373	107.70000	0.10770	93.730		11.65	0.05	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			9.93281		92.66819	9.96400	92.49094			9.54	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	435.78000		0.43578	412.09000	0.41209	435.780		8.50	0.16	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,803.11000		1.80311	1,734.54000	1.73454	1,803.110		9.31	0.43	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	333.54000		0.33354	354.37000	0.35437	333.540		11.55	0.09	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.08533		89.89085	10.11365	89.73415			9.44	0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	1,031.07000		1.03107	993.91000	0.99391	1,031.070		8.65	0.27	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	1,117.13000		1.11713	1,077.71000	1.07771	1,117.130		8.70	0.28	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.11	Put	2,763.24000		2.76324	2,844.02000	2.84402	2,763.240		9.35	0.48	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	2,635.49000		2.63549	2,713.85000	2.71385	2,635.490		9.38	0.46	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.49	Put	1,909.37000		1.90937	1,972.42000	1.97242	1,909.370		9.61	0.36	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	1,783.96000		1.78396	1,844.00000	1.84400	1,783.960		9.68	0.35	0.00	0	180.0
R2032	On 02/02/2023	Bond Future			10.25409		91.21451	10.28346	91.05655			9.22	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	1,174.15000		1.17415	1,136.46000	1.13646	1,174.150		8.52	0.26	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.16	Put	3,492.62000		3.49262	3,577.95000	3.57795	3,492.620		9.02	0.51	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.50	Put	2,656.11000		2.65611	2,727.43000	2.72743	2,656.110		9.22	0.42	0.00	0	454.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 05/05/2022	Bond Future			10.13592		92.75280	10.20641	92.28690			11.26	0.00	4,915,898.40	53	70,489.0
R2035	On 05/05/2022	Bond Future	10.72	Call	4,426.44000		4.42644	4,079.48000	4.07948	4,426.440		11.93	0.78	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	551.91000		0.55191	654.56000	0.65456	551.910		12.11	0.19	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	8.55000		0.00855	11.43000	0.01143	8.550		14.28	0.00	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.31942		93.87908	10.38458	93.46006			10.82	0.00	0.00	0	48,495.0

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
R2035	On 04/08/2022	Bond Future	9.53	Call	706.14000	0.70614		627.21000	0.62721	706.140	9.58	0.21	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,326.81000	1.32681		1,201.50000	1.20150	1,326.810	10.05	0.33	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	3,476.64000	3.47664		3,241.65000	3.24165	3,476.640	10.85	0.59	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	1,869.35000	1.86935		2,037.25000	2.03725	1,869.350	10.95	0.37	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,041.16000	1.04116		1,148.65000	1.14865	1,041.160	11.59	0.23	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	308.27000	0.30827		346.31000	0.34631	308.270	13.22	0.08	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.46409	90.80591		10.52802	90.40415		10.76	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	1,418.44000	1.41844		1,303.60000	1.30360	1,418.440	9.80	0.31	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	2,917.81000	2.91781		3,108.56000	3.10856	2,917.810	10.62	0.45	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	1,930.09000	1.93009		2,072.51000	2.07251	1,930.090	10.96	0.33	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future			10.62280	92.18070		10.68909	91.77441		10.45	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,593.05000	1.59305		1,478.87000	1.47887	1,593.050	9.74	0.30	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,634.00000	3.63400		3,833.75000	3.83375	3,634.000	10.39	0.47	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,626.50000	2.62650		2,785.78000	2.78578	2,626.500	10.68	0.37	0.00	0	582.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.30746	88.75395		10.37173	88.32229		11.95	0.00	1,242,555.30	14	85,031.0	
R2037	On 04/08/2022	Bond Future			10.48402	85.61382		10.54314	85.22701		12.09	0.00	0.00	0	49,415.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,562.04000	1.56204		1,432.70000	1.43270	1,562.040	11.22	0.36	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,675.53000	1.67553		1,817.58000	1.81758	1,675.530	12.25	0.34	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	5,722.98000	5.72298		5,442.72000	5.44272	5,722.980	12.67	0.75	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	892.30000	0.89230		979.34000	0.97934	892.300	13.03	0.20	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	478.39000	0.47839		529.80000	0.52980	478.390	13.95	0.12	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.62219	86.88543		10.68005	86.51474		11.47	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.77585	83.90922		10.83577	83.53423		11.74	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 05/05/2022	Bond Future			10.43312	90.96093		10.49729	90.49507		12.59	0.00	7,276,874.40	80	62,316.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	449.06000	0.44906		379.00000	0.37900	449.060	11.29	0.18	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,660.07000	2.66007		2,408.79000	2.40879	2,660.070	12.68	0.59	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	6.97000	0.00697		9.23000	0.00923	6.970	15.78	0.00	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			10.60414	87.59826		10.66355	87.17796		12.75	0.00	0.00	0	39,528.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	593.84000	0.59384		529.49000	0.52949	593.840	11.14	0.17	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	3,365.21000	3.36521		3,146.31000	3.14631	3,365.210	12.69	0.55	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	448.53000	0.44853		497.14000	0.49714	448.530	15.21	0.10	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			10.73820	88.89959		10.79652	88.49533		12.10	0.00	0.00	0	0.0	
R2040	On 02/02/2023	Bond Future			10.88685	85.70276		10.94721	85.29383		12.41	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 05/05/2022	Bond Future			10.49629	87.53017		10.54484	87.16942		13.31	0.00	9,890,909.21	113	52,776.0	
R2044	On 04/08/2022	Bond Future			10.65884	84.24943		10.70241	83.93381		13.50	0.00	0.00	0	21,683.0	
R2044	On 03/11/2022	Bond Future			10.78619	85.50111		10.82827	85.20223		12.81	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
R2044	On 02/02/2023	Bond Future			10.92701		82.37948		10.97050	82.07737		13.16	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 05/05/2022	Bond Future			10.41767		86.81830		10.46690	86.43755		13.80	0.00	126,407,444.80	1,456	190,964.0
R2048	On 04/08/2022	Bond Future			10.57159		87.87172		10.61615	87.53564		13.30	0.00	0.00	0	6,019.0
R2048	On 04/08/2022	Bond Future	9.70	Call	609.55000		0.60955		558.90000	0.55890	609.550	11.48	0.17	0.00	0	2,400.0
R2048	On 04/08/2022	Bond Future	10.40	Call	2,479.24000		2.47924		2,339.80000	2.33980	2,479.240	12.84	0.45	0.00	0	2,400.0
R2048	On 03/11/2022	Bond Future			10.69291		84.77218		10.73607	84.45301		13.29	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.82445		86.05652		10.86903	85.73390		12.95	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 05/05/2022	Bond Future			10.10418		72.22570		10.16301	71.88276		12.59	0.00	0.00	0	21,904.0
R209	On 05/05/2022	Bond Future	9.75	Call	755.99000		0.75599		663.84000	0.66384	755.990	11.73	0.31	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,288.46000		1.28846		1,444.60000	1.44460	1,288.460	12.59	0.41	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	499.08000		0.49908		577.73000	0.57773	499.080	13.39	0.19	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	35.38000		0.03538		43.85000	0.04385	35.380	15.55	0.02	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.26094		73.13353		10.31459	72.82775		12.14	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.38992		71.07279		10.44215	70.78082		12.04	0.00	0.00	0	400.0
R209	On 03/11/2022	Bond Future	9.50	Call	846.77000		0.84677		784.48000	0.78448	846.770	10.85	0.23	0.00	0	1,000.0
R209	On 03/11/2022	Bond Future	10.50	Put	2,576.78000		2.57678		2,714.78000	2.71478	2,576.780	12.04	0.45	0.00	0	1,000.0
R209	On 03/11/2022	Bond Future	11.50	Put	986.60000		0.98660		1,052.94000	1.05294	986.600	13.35	0.21	0.00	0	1,000.0
R209	On 02/02/2023	Bond Future			10.53018		72.11926		10.58413	71.82382		11.74	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 05/05/2022	Bond Future			216.01617		216.01617		215.62038	215.62038			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			218.78483		218.78483		218.50728	218.50728			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			219.14813		219.14813		218.92208	218.92208			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			222.41978		222.41978		222.19420	222.19420			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
R213	On 05/05/2022	Bond Future			9.58726		86.17416		9.62683	85.96582		9.66	0.00	1,637,309.04	19	24,262.0
R213	On 04/08/2022	Bond Future			9.78010		87.22243		9.81181	87.06057		9.21	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			9.93015		84.99516		9.95880	84.85287		9.11	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	954.60000		0.95460		920.94000	0.92094	954.600	8.47	0.27	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	1,046.15000		1.04615		1,010.12000	1.01012	1,046.150	8.52	0.28	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	2,820.19000		2.82019		2,898.65000	2.89865	2,820.190	9.01	0.51	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,482.15000		2.48215		2,554.57000	2.55457	2,482.150	9.10	0.47	0.00	0	200.0

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
R213	On 03/11/2022	Bond Future	10.19	Put	2,036.23000	2.03623	2,099.79000	2.09979	2,036.230	9.23	0.41	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	1,718.03000	1.71803	1,774.44000	1.77444	1,718.030	9.39	0.36	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.09727	86.27974	10.12693	86.13675		8.93	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	1,116.80000	1.11680	1,081.79000	1.08179	1,116.800	8.27	0.27	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	3,195.62000	3.19562	3,272.63000	3.27263	3,195.620	8.80	0.51	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	2,450.71000	2.45071	2,515.41000	2.51541	2,450.710	8.99	0.42	0.00	0	476.0	
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 05/05/2022	Bond Future			10.41967	69.18542	10.48427	68.79325		13.76	0.00	0.00	0	16,551.0	
R214	On 04/08/2022	Bond Future			10.57576	70.02488	10.63607	69.66708		13.28	0.00	0.00	0	1,337.0	
R214	On 03/11/2022	Bond Future			10.69902	67.79366	10.75834	67.44805		13.25	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			10.83255	68.82064	10.89376	68.47102		12.93	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	
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 :												310,762,310.41	2,394	1 212 991.0	
Grand Total:												310,762,310.41	2,394	1 212 991.0	