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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2022

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		828.05600	828.05600		829.53300	829.53300			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		838.98600	838.98600		840.48800	840.48800			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		850.99100	850.99100		852.51800	852.51800			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future		863.36800	863.36800		864.92000	864.92000			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		956.77100	956.77100		960.51400	960.51400			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		969.40000	969.40000		973.19800	973.19800			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		983.27100	983.27100		987.12900	987.12900			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future		997.57200	997.57200		1,001.48800	1,001.48800			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		851.01900	851.01900		855.55100	855.55100			0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future		862.25200	862.25200		866.84800	866.84800			0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future		874.59000	874.59000		879.25600	879.25600			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future		887.31000	887.31000		892.04700	892.04700			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	11.19646	77.69485		11.10582	78.17525			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.40662	78.75073		11.31189	79.23909			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.60899	76.10488		11.51007	76.60153			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.82563	77.23136		11.72230	77.73596			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	11.63676	76.20358		11.54531	76.76972			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.82812	77.24025		11.73270	77.81550			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.01296	74.09512		11.91342	74.67991			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.20309	75.19302		12.09935	75.78710			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	839.60200	839.60200		844.08100	844.08100			0.00	50,376,120.00	6	989.00
GOVI	On 04/08/2022	GOVI	850.68500	850.68500		855.22700	855.22700			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	862.85700	862.85700		867.46900	867.46900			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	875.40600	875.40600		880.08800	880.08800			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.26298	159.26298		158.76447	158.76447			0.00	0.00	0	5,471.00
I2025	On 04/08/2022	Bond Future	159.80887	159.80887		159.30756	159.30756			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.11210	162.11210		161.60609	161.60609			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.85177	162.85177		162.34269	162.34269			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	116.97944	116.97944		116.47494	116.47494			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	118.56891	118.56891		118.05954	118.05954			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	119.04824	119.04824		118.53484	118.53484			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	120.80793	120.80793		120.28784	120.28784			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	113.83149	113.83149		113.61821	113.61821			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	115.37804	115.37804		115.16383	115.16383			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.72988	115.72988		115.51561	115.51561			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.44033	117.44033		117.22370	117.22370			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			131.67707	131.67707		131.11308	131.11308			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future			131.64598	131.64598		131.07800	131.07800			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			133.54373	133.54373		132.96952	132.96952			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			133.65424	133.65424		133.07633	133.07633			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			119.96111	119.96111		119.70360	119.70360			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			121.59099	121.59099		121.33242	121.33242			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			121.41207	121.41207		121.15372	121.15372			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			123.20701	123.20701		122.94597	122.94597			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			123.56926	123.56926		124.21876	124.21876			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future			123.22592	123.22592		123.88777	123.88777			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			125.00236	125.00236		125.67539	125.67539			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			124.77878	124.77878		125.46650	125.46650			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			317.37100	317.37100		316.53000	316.53000			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			321.63700	321.63700		320.78700	320.78700			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			326.31600	326.31600		325.45500	325.45500			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			331.13700	331.13700		330.26400	330.26400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.23500	95.76500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.54500	95.45500		4.56500	95.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.59000	95.41000		4.61000	95.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.91500	95.08500		4.92500	95.07500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.97000	95.03000		4.98000	95.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.26000	94.74000		5.29000	94.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.32000	94.68000		5.36000	94.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.81000	94.19000		5.85500	94.14500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.15000	93.85000		6.20000	93.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.31000	93.69000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.45500	93.54500		6.52500	93.47500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.58500	93.41500		6.66500	93.33500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.87199	114.02822		7.82563	114.21589		5.23	0.00	12,086,991.32	106	73,161.00
R186	On 05/05/2022	Bond Future	6.73	Call	26.86000	0.02686		37.76000	0.03776	26.860	4.84	0.03	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	235.16000	0.23516		258.23000	0.25823	235.160	5.04	0.17	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	428.83000	0.42883		464.49000	0.46449	428.830	5.14	0.27	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,075.85000	1.07585		1,162.38000	1.16238	1,075.850	5.28	0.51	0.00	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	1,702.81000	1.70281	1,813.65000	1.81365	1,702.810	5.41	0.66	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,311.31000	2.31131	2,439.15000	2.43915	2,311.310	5.54	0.76	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	205.34000	0.20534	167.68000	0.16768	205.340	5.73	0.14	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	96.80000	0.09680	77.22000	0.07722	96.800	5.91	0.07	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	50.92000	0.05092	39.96000	0.03996	50.920	6.05	0.04	0.00	0	454.00
R186	On 04/08/2022	Bond Future	8.05477		110.26233		8.00448	110.45453		5.32	0.00	0.00	0	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	167.22000	0.16722	192.01000	0.19201	167.220	4.53	0.11	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,381.40000	1.38140	1,484.60000	1.48460	1,381.400	5.30	0.47	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	165.31000	0.16531	157.57000	0.15757	165.310	6.35	0.08	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future	8.21982		111.82786		8.16526	112.02459		5.17	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future	8.40337		108.16742		8.34419	108.36789		5.18	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	327.95711		327.95711		326.55105	326.55105		0.00	0.00	0.00	0	747.00
R197	On 04/08/2022	Bond Future	324.00564		324.00564		322.58980	322.58980		0.00	0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future	328.67705		328.67705		327.24594	327.24594		0.00	0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future	324.93097		324.93097		323.49483	323.49483		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	251.13171		251.13171		249.60038	249.60038		0.00	0.00	0.00	0	6,398.00
R202	On 04/08/2022	Bond Future	250.07818		250.07818		248.53230	248.53230		0.00	0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future	253.68264		253.68264		252.11856	252.11856		0.00	0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future	252.86179		252.86179		251.28344	251.28344		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
R2023	On 05/05/2022	Bond Future	5.32112		103.37741		5.32452	103.37471		0.90	0.00	0.00	0	14,778.00
R2023	On 04/08/2022	Bond Future	5.33969		104.73340		5.34138	104.73247		0.65	0.00	0.00	0	2,360.00
R2023	On 03/11/2022	Bond Future	4.88069		102.34229		4.87838	102.34300		0.36	0.00	0.00	0	0.00
R2023	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	9.37233		94.73818		9.31650	95.02652		8.60	0.00	50,590,188.12	534	73,982.00
R2030	On 05/05/2022	Bond Future	7.73	Call	5.89000	0.00589	7.93000	0.00793	5.890	8.03	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	34.18000	0.03418	43.19000	0.04319	34.180	7.92	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	127.73000	0.12773	154.75000	0.15475	127.730	8.04	0.08	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	391.91000	0.39191	457.19000	0.45719	391.910	8.28	0.21	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	490.98000	0.49098	568.11000	0.56811	490.980	8.34	0.24	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	926.83000	0.92683	1,044.97000	1.04497	926.830	8.53	0.38	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	1,504.68000	1.50468	1,367.06000	1.36706	1,504.680	8.67	0.51	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	962.95000	0.96295	864.18000	0.86418	962.950	8.89	0.37	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	877.43000	0.87743		785.67000	0.78567	877.430	8.94	0.34	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	490.65000	0.49065		434.13000	0.43413	490.650	9.30	0.22	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	293.95000	0.29395		257.94000	0.25794	293.950	9.61	0.14	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	43.18000	0.04318		38.00000	0.03800	43.180	10.52	0.03	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.56383	91.99627		9.50489	92.29012		8.58	0.00	0.00	0	26,505.00
R2030	On 04/08/2022	Bond Future	8.30	Call	235.06000	0.23506		273.16000	0.27316	235.060	8.01	0.10	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	1,013.88000	1.01388		1,124.35000	1.12435	1,013.880	8.30	0.32	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	402.55000	0.40255		373.45000	0.37345	402.550	10.07	0.13	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.73299	93.30306		9.67093	93.60257		8.31	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			9.91680	90.65737		9.85142	90.96204		8.34	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	916.81000	0.91681		996.95000	0.99695	916.810	7.80	0.24	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,571.64000	3.57164		3,418.09000	3.41809	3,571.640	8.29	0.55	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,909.67000	2.90967		2,775.07000	2.77507	2,909.670	8.45	0.48	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			9.79244	91.25223		9.72629	91.63964		9.88	0.00	1,095,026.76	12	138,243.00
R2032	On 05/05/2022	Bond Future	9.58	Call	1,021.30000	1.02130		1,199.07000	1.19907	1,021.300	9.70	0.38	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,997.73000	2.99773		3,298.50000	3.29850	2,997.730	10.41	0.71	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	3,465.92000	3.46592		3,782.28000	3.78228	3,465.920	10.59	0.76	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	141.70000	0.14170		126.03000	0.12603	141.700	11.59	0.07	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	87.50000	0.08750		78.70000	0.07870	87.500	11.81	0.04	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			9.96767	92.47011		9.89838	92.86440		9.47	0.00	0.00	0	140.00
R2032	On 04/08/2022	Bond Future	8.97	Call	362.36000	0.36236		443.14000	0.44314	362.360	8.41	0.14	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,647.22000	1.64722		1,850.00000	1.85000	1,647.220	9.24	0.41	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	314.79000	0.31479		294.87000	0.29487	314.790	11.47	0.09	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.13210	89.63226		10.05958	90.03364		9.62	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	1,030.53000	1.03053		1,122.91000	1.12291	1,030.530	9.06	0.26	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	1,114.15000	1.11415		1,212.43000	1.21243	1,114.150	9.11	0.28	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.11	Put	2,948.90000	2.94890		2,736.41000	2.73641	2,948.900	9.70	0.49	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	2,816.88000	2.81688		2,611.17000	2.61117	2,816.880	9.73	0.48	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,080.97000	2.08097		1,915.46000	1.91546	2,080.970	10.03	0.38	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	1,953.32000	1.95332		1,795.50000	1.79550	1,953.320	10.11	0.36	0.00	0	180.00
R2032	On 02/02/2023	Bond Future			10.30545	90.93852		10.22960	91.34651		9.22	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	1,095.13000	1.09513		1,225.54000	1.22554	1,095.130	8.59	0.25	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.16	Put	3,649.90000	3.64990		3,469.64000	3.46964	3,649.900	9.17	0.52	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.50	Put	2,788.54000	2.78854		2,645.14000	2.64514	2,788.540	9.37	0.43	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			10.22380	92.17248		10.13150	92.78213		11.21	0.00	23,688,327.36	257	74,206.00
R2035	On 05/05/2022	Bond Future	10.72	Call	3,955.07000	3.95507		4,382.71000	4.38271	3,955.070	12.36	0.75	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	643.05000	0.64305		485.03000	0.48503	643.050	12.55	0.22	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	6.34000	0.00634		5.21000	0.00521	6.340	14.12	0.00	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.39986	93.36220		10.30352	93.98174		10.73	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	609.10000	0.60910		761.55000	0.76155	609.100	9.85	0.19	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,163.31000	1.16331		1,394.53000	1.39453	1,163.310	10.29	0.30	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	3,155.64000	3.15564		3,547.76000	3.54776	3,155.640	11.02	0.56	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,055.81000	2.05581		1,851.26000	1.85126	2,055.810	11.17	0.40	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,176.53000	1.17653		1,050.44000	1.05044	1,176.530	11.93	0.25	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	350.34000	0.35034		312.55000	0.31255	350.340	13.53	0.09	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.55681	90.22406		10.45650	90.85378		10.97	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,337.94000	1.33794		1,500.48000	1.50048	1,337.940	10.31	0.29	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,260.53000	3.26053		2,940.61000	2.94061	3,260.530	11.03	0.48	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,218.70000	2.21870		1,974.14000	1.97414	2,218.700	11.45	0.36	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.72148	91.57684		10.61700	92.21638		10.44	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,441.23000	1.44123		1,660.62000	1.66062	1,441.230	9.93	0.28	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	3,938.25000	3.93825		3,667.57000	3.66757	3,938.250	10.55	0.50	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,896.04000	2.89604		2,685.84000	2.68584	2,896.040	10.91	0.40	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			10.42587	87.96112		10.32339	88.64666		11.96	0.00	28,763,286.24	327	85,213.00
R2037	On 04/08/2022	Bond Future			10.59675	84.87847		10.48998	85.57470		12.04	0.00	0.00	0	49,265.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,322.44000	1.32244		1,591.32000	1.59132	1,322.440	11.55	0.32	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,938.10000	1.93810		1,715.08000	1.71508	1,938.100	12.55	0.38	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	5,203.94000	5.20394		5,733.73000	5.73373	5,203.940	13.09	0.72	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,072.88000	1.07288		937.02000	0.93702	1,072.880	13.48	0.23	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	583.38000	0.58338		505.84000	0.50584	583.380	14.39	0.14	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.74766	86.08458		10.63672	86.79212		11.75	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			10.90827	83.08377		10.79290	83.80227		11.78	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			10.54158	90.17576		10.44925	90.84347		12.63	0.00	9,288,103.28	103	62,447.00
R2040	On 05/05/2022	Bond Future	9.82	Call	287.63000	0.28763		386.00000	0.38600	287.630	11.47	0.13	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,120.57000	2.12057		2,508.29000	2.50829	2,120.570	12.73	0.53	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	6.75000	0.00675		4.86000	0.00486	6.750	15.94	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.70704	86.87228		10.61088	87.55042		12.74	0.00	0.00	0	39,528.00
R2040	On 04/08/2022	Bond Future	9.70	Call	494.92000	0.49492		617.25000	0.61725	494.920	11.54	0.15	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,972.24000	2.97224		3,361.59000	3.36159	2,972.240	12.98	0.51	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	547.66000	0.54766		477.93000	0.47793	547.660	15.77	0.12	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.85296	88.10689		10.75309	88.79610		12.44	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.00796	84.88530		10.90414	85.58531		12.49	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			10.60540	86.72294		10.51799	87.36861		13.40	0.00	44,662,314.10	515	47,337.00
R2044	On 04/08/2022	Bond Future			10.76294	83.49855		10.67194	84.15433		13.53	0.00	0.00	0	21,683.00
R2044	On 03/11/2022	Bond Future			10.90165	84.68525		10.80719	85.35173		13.21	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			11.04866	81.53900		10.95053	82.21586		13.28	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			10.52297	86.00746		10.43514	86.68285		13.93	0.00	8,600,746.00	100	190,674.00
R2048	On 04/08/2022	Bond Future			10.67213	87.11671		10.58072	87.80267		13.37	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	535.80000	0.53580		648.19000	0.64819	535.800	12.10	0.15	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	2,176.97000	2.17697		2,494.07000	2.49407	2,176.970	13.25	0.41	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			10.80434	83.95244		10.70946	84.64954		13.74	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.94177	85.21217		10.84327	85.92006		13.11	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			10.20284	71.65188		10.11049	72.18880		12.57	0.00	1,576,341.36	22	21,951.00
R209	On 05/05/2022	Bond Future	9.50	Call	256.89000	0.25689		350.79000	0.35079	256.890	11.73	0.14	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	578.98000	0.57898		743.90000	0.74390	578.980	12.23	0.26	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,491.90000	1.49190		1,275.18000	1.27518	1,491.900	12.91	0.46	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	602.46000	0.60246		499.57000	0.49957	602.460	13.93	0.23	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	38.08000	0.03808		30.85000	0.03085	38.080	15.84	0.02	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.35332	72.60815		10.25744	73.15354		12.08	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.49367	70.49446		10.39420	71.04880		12.31	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	490.71000	0.49071		555.98000	0.55598	490.710	11.11	0.15	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	4,445.39000	4.44539		4,072.13000	4.07213	4,445.390	11.81	0.64	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,784.91000	1.78491		1,581.82000	1.58182	1,784.910	12.86	0.34	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			10.63962	71.52175		10.53647	72.08472		11.76	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			217.68038	217.68038		216.01188	216.01188			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			220.63826	220.63826		218.95077	218.95077			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			220.89000	220.89000		219.18511	219.18511			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			224.15528	224.15528		222.42689	222.42689			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			9.63904	85.90166		9.57253	86.25189		9.64	0.00	601,311.62	7	24,260.00
R213	On 04/08/2022	Bond Future			9.82126	87.01240		9.75147	87.36892		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			9.98387	84.72861		9.91080	85.09144		9.26	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	893.09000	0.89309		971.39000	0.97139	893.090	8.63	0.25	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	979.79000	0.97979		1,063.97000	1.06397	979.790	8.68	0.27	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	2,961.41000	2.96141		2,756.05000	2.75605	2,961.410	9.16	0.53	0.00	0	476.00

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	9.98	Put	2,611.54000	2.61154	2,421.85000	2.42185	2,611.540	9.25	0.49	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,150.37000	2.15037	1,981.77000	1.98177	2,150.370	9.39	0.42	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,817.62000	1.81762	1,667.05000	1.66705	1,817.620	9.54	0.37	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.15603	85.99677	10.07952	86.36546		8.93	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	1,049.93000	1.04993	1,163.08000	1.16308	1,049.930	8.40	0.26	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,353.50000	3.35350	3,183.06000	3.18306	3,353.500	8.94	0.52	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,593.10000	2.59310	2,450.73000	2.45073	2,593.100	9.16	0.43	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			10.52973	68.51936	10.43698	69.07999		13.82	0.00	10,072,345.92	147	16,367.00
R214	On 04/08/2022	Bond Future			10.68090	69.40302	10.58457	69.97243		13.29	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			10.81509	67.11999	10.71531	67.69848		13.63	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			10.95447	68.12706	10.85108	68.71450		13.03	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 :											241,401,102.08	2,136	766.000000000	
Grand Total:											241,401,102.08	2,136	766.000000000	