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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2022

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	822.29800	822.29800	823.50000	823.50000	0.00	0.00	0	0.0				
AL37	On 04/08/2022	Index Future	833.34500	833.34500	834.34600	834.34600	0.00	0.00	0	0.0				
AL37	On 03/11/2022	Index Future	845.39800	845.39800	846.26200	846.26200	0.00	0.00	0	0.0				
AL37	On 02/02/2023	Index Future	858.75000	858.75000	858.56000	858.56000	0.00	0.00	0	0.0				
AL7T	On 05/05/2022	Index Future	943.66600	943.66600	946.81400	946.81400	0.00	0.00	0	0.0				
AL7T	On 04/08/2022	Index Future	956.34400	956.34400	959.28400	959.28400	0.00	0.00	0	0.0				
AL7T	On 03/11/2022	Index Future	970.17600	970.17600	972.98500	972.98500	0.00	0.00	0	0.0				
AL7T	On 02/02/2023	Index Future	985.49800	985.49800	987.12400	987.12400	0.00	0.00	0	0.0				
ALBI	On 05/05/2022	Index Future	839.20200	839.20200	841.52000	841.52000	0.00	0.00	0	129.0				
ALBI	On 04/08/2022	Index Future	850.47600	850.47600	852.60300	852.60300	0.00	0.00	0	90.0				
ALBI	On 03/11/2022	Index Future	862.77600	862.77600	864.78000	864.78000	0.00	0.00	0	0.0				
ALBI	On 02/02/2023	Index Future	876.40300	876.40300	877.34700	877.34700	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	11.42955		76.47824		11.39506	76.65657			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.64574		77.53697		11.61392	77.69694			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.85561		74.88598		11.82523	75.03466			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.06268		76.09123		12.05145	76.14470			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	11.85033		74.90799		11.81567	75.11576			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.04721		75.94646		12.01467	76.13627			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.23899		72.79500		12.20747	72.97402			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.42123		73.96935		12.40581	74.05473			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	827.76300		827.76300		830.09500	830.09500			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	838.88400		838.88400		841.02800	841.02800			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	851.01700		851.01700		853.04000	853.04000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	864.45700		864.45700		865.43600	865.43600			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.09934		159.09934		159.13675	159.13675			0.00	0.00	0	5,471.0
I2025	On 04/08/2022	Bond Future	159.68225		159.68225		159.67722	159.67722			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.00987		162.00987		161.97609	161.97609			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	162.95201		162.95201		162.71169	162.71169			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	117.03539		117.03539		117.02720	117.02720			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future	118.65529		118.65529		118.61527	118.61527			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	119.15507		119.15507		119.09332	119.09332			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.06734		121.06734		120.85277	120.85277			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	112.79593		112.79593		112.67731	112.67731			0.00	20,190,471.47	179	2,371.0
I2033	On 04/08/2022	Bond Future	114.35693		114.35693		114.20620	114.20620			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.71212		114.71212		114.53904	114.53904			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.55281		116.55281		116.23105	116.23105			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	130.23168	130.23168		130.55547	130.55547			0.00	0.00	0	4,174.0
I2038	On	04/08/2022			Bond Future	130.21282	130.21282		130.50585	130.50585			0.00	0.00	0	2,669.0
I2038	On	03/11/2022			Bond Future	132.11127	132.11127		132.38526	132.38526			0.00	0.00	0	0.0
I2038	On	02/02/2023			Bond Future	132.36706	132.36706		132.47680	132.47680			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	118.49916	118.49916		118.89351	118.89351			0.00	0.00	0	14,004.0
I2046	On	04/08/2022			Bond Future	120.13955	120.13955		120.50694	120.50694			0.00	0.00	0	2,969.0
I2046	On	03/11/2022			Bond Future	119.95881	119.95881		120.31043	120.31043			0.00	0.00	0	0.0
I2046	On	02/02/2023			Bond Future	121.88496	121.88496		122.08825	122.08825			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	122.70642	122.70642		122.46484	122.46484			0.00	0.00	0	8,622.0
I2050	On	04/08/2022			Bond Future	122.38064	122.38064		122.10291	122.10291			0.00	0.00	0	1,194.0
I2050	On	03/11/2022			Bond Future	124.16494	124.16494		123.86118	123.86118			0.00	0.00	0	0.0
I2050	On	02/02/2023			Bond Future	124.08479	124.08479		123.61893	123.61893			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	315.67300	315.67300		315.79700	315.79700			0.00	0.00	0	499.0
IGOV	On	04/08/2022			Index Future	319.99100	319.99100		320.03300	320.03300			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	324.69500	324.69500		324.68000	324.68000			0.00	0.00	0	0.0
IGOV	On	02/02/2023			Index Future	329.89800	329.89800		329.47300	329.47300			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.23500	95.76500		4.24500	95.75500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.57500	95.42500		4.59500	95.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.62000	95.38000		4.64000	95.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.95500	95.04500		4.98500	95.01500			0.00	0.00	0	72.0
JIBAR FUTURE	On	20/07/2022			Jibar Tradeable Future	5.01000	94.99000		5.04000	94.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/08/2022			Jibar Tradeable Future	5.34000	94.66000		5.37000	94.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.39000	94.61000		5.43000	94.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	5.94500	94.05500		5.98500	94.01500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.19000	93.81000		6.24000	93.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.43000	93.57000		6.49000	93.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.55500	93.44500		6.60500	93.39500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.70500	93.29500		6.75500	93.24500			0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	8.07561	113.20869		8.03388	113.37602		5.23	0.00	147,058,088.31	1,299	72,914.0
R186	On	05/05/2022	6.73	Call	Bond Future	7.53000	0.00753		9.88000	0.00988	7.530	4.84	0.01	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	104.12000	0.10412		124.16000	0.12416	104.120	5.04	0.09	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	216.90000	0.21690		251.45000	0.25145	216.900	5.14	0.17	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	665.02000	0.66502		738.62000	0.73862	665.020	5.28	0.38	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	1,163.42000	1.16342		1,264.43000	1.26443	1,163.420	5.41	0.54	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,685.30000	1.68530		1,805.71000	1.80571	1,685.300	5.54	0.67	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	312.24000	0.31224		285.54000	0.28554	312.240	5.73	0.20	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	149.43000	0.14943		135.91000	0.13591	149.430	5.91	0.11	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	78.96000	0.07896		71.61000	0.07161	78.960	6.05	0.06	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.26587	109.46018		8.22908	109.59944		5.32	0.00	0.00	0	8.0	
R186	On 04/08/2022	Bond Future	6.96	Call	90.13000	0.09013		100.90000	0.10090	90.130	4.53	0.06	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	1,009.38000	1.00938		1,068.90000	1.06890	1,009.380	5.30	0.39	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	222.70000	0.22270		211.43000	0.21143	222.700	6.35	0.10	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.44173	111.03229		8.40772	111.15375		5.17	0.00	0.00	0	0.0	
R186	On 02/02/2023	Bond Future			8.60117	107.50077		8.60657	107.48264		5.18	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			328.15707	328.15707		328.15092	328.15092			0.00	0.00	0	747.0	
R197	On 04/08/2022	Bond Future			324.28588	324.28588		324.19177	324.19177			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			329.01456	329.01456		328.86068	328.86068			0.00	0.00	0	0.0	
R197	On 02/02/2023	Bond Future			325.68399	325.68399		325.11161	325.11161			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			249.13228	249.13228		249.11128	249.11128			0.00	0.00	0	6,398.0	
R202	On 04/08/2022	Bond Future			248.11151	248.11151		248.02336	248.02336			0.00	0.00	0	91.0	
R202	On 03/11/2022	Bond Future			251.72846	251.72846		251.59452	251.59452			0.00	0.00	0	0.0	
R202	On 02/02/2023	Bond Future			251.19360	251.19360		250.73903	250.73903			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			5.44184	103.28162		5.43461	103.28735		0.90	0.00	0.00	0	14,778.0	
R2023	On 04/08/2022	Bond Future			5.46990	104.66190		5.51086	104.63943		0.65	0.00	0.00	0	2,360.0	
R2023	On 03/11/2022	Bond Future			5.05807	102.28743		5.19021	102.24661		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 05/05/2022	Bond Future			9.62372	93.45388		9.55742	93.79038		8.60	0.00	110,836,301.68	1,186	76,024.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	0.97000	0.00097		1.55000	0.00155	0.970	8.03	0.00	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	7.96000	0.00796		11.69000	0.01169	7.960	7.92	0.01	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	40.11000	0.04011		54.67000	0.05467	40.110	8.04	0.03	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	161.71000	0.16171		205.55000	0.20555	161.710	8.28	0.11	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	214.31000	0.21431		268.47000	0.26847	214.310	8.34	0.13	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.15	Call	474.16000	0.47416		569.85000	0.56985	474.160	8.53	0.24	0.00	0	7,500.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,186.10000	2.18610		1,983.32000	1.98332	2,186.100	8.67	0.65	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.60	Put	1,460.12000	1.46012		1,306.93000	1.30693	1,460.120	8.89	0.51	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	1,340.31000	1.34031	1,196.71000	1.19671	1,340.310	8.94	0.48	0.00	0	5,000.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	777.33000	0.77733	684.86000	0.68486	777.330	9.30	0.32	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	475.55000	0.47555	415.17000	0.41517	475.550	9.61	0.22	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	71.68000	0.07168	61.27000	0.06127	71.680	10.52	0.04	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.82295	90.71842	9.75850	91.03413		8.58	0.00	0.00	0	25,263.0		
R2030	On 04/08/2022	Bond Future	8.30	Call	119.45000	0.11945	141.57000	0.14157	119.450	8.01	0.06	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	9.05	Call	635.36000	0.63536	715.57000	0.71557	635.360	8.30	0.23	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	10.95	Put	565.75000	0.56575	518.31000	0.51831	565.750	10.07	0.17	0.00	0	800.0		
R2030	On 03/11/2022	Bond Future			10.00137	92.02206	9.93729	92.32583		8.31	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future			10.17308	89.47551	10.13165	89.66524		8.34	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future	8.81	Call	651.70000	0.65170	690.07000	0.69007	651.700	7.80	0.18	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.66	Put	4,234.28000	4.23428	4,122.82000	4.12282	4,234.280	8.29	0.61	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.94	Put	3,486.54000	3.48654	3,388.93000	3.38893	3,486.540	8.45	0.54	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			10.02237	89.92260	9.97188	90.21233		9.88	0.00	134,883,900.00	1,500	139,583.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	541.44000	0.54144	627.39000	0.62739	541.440	9.70	0.25	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	2,057.41000	2.05741	2,246.45000	2.24645	2,057.410	10.41	0.60	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.29	Call	2,459.87000	2.45987	2,664.88000	2.66488	2,459.870	10.59	0.66	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	10.98	Put	223.31000	0.22331	200.45000	0.20045	223.310	11.59	0.10	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	138.49000	0.13849	123.95000	0.12395	138.490	11.81	0.07	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.20341	91.14570	10.15515	91.41470		9.47	0.00	0.00	0	140.0		
R2032	On 04/08/2022	Bond Future	8.97	Call	195.33000	0.19533	222.54000	0.22254	195.330	8.41	0.09	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	9.72	Call	1,120.06000	1.12006	1,215.64000	1.21564	1,120.060	9.24	0.32	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	11.60	Put	432.95000	0.43295	405.01000	0.40501	432.950	11.47	0.12	0.00	0	800.0		
R2032	On 03/11/2022	Bond Future			10.37527	88.30368	10.32790	88.56042		9.62	0.00	0.00	0	0.0		
R2032	On 03/11/2022	Bond Future	9.31	Call	701.74000	0.70174	757.89000	0.75789	701.740	9.06	0.20	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	9.36	Call	765.73000	0.76573	825.49000	0.82549	765.730	9.11	0.21	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.11	Put	3,616.07000	3.61607	3,478.43000	3.47843	3,616.070	9.70	0.57	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	3,463.39000	3.46339	3,329.78000	3.32978	3,463.390	9.73	0.55	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	2,597.27000	2.59727	2,489.41000	2.48941	2,597.270	10.03	0.45	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	2,444.04000	2.44404	2,341.31000	2.34131	2,444.040	10.11	0.43	0.00	0	180.0		
R2032	On 02/02/2023	Bond Future			10.53763	89.70498	10.51004	89.85036		9.22	0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	797.24000	0.79724	829.86000	0.82986	797.240	8.59	0.20	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	4,302.36000	4.30236	4,222.81000	4.22281	4,302.360	9.17	0.58	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	3,329.48000	3.32948	3,263.28000	3.26328	3,329.480	9.37	0.49	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			10.45359	90.67965	10.41864	90.90444		11.21	0.00	81,611,685.00	900	75,106.0		
R2035	On 05/05/2022	Bond Future	10.72	Call	2,833.15000	2.83315	2,994.50000	2.99450	2,833.150	12.36	0.65	71,204,236.93	1,200	0.0		
R2035	On 05/05/2022	Bond Future	10.82	Put	957.05000	0.95705	903.17000	0.90317	957.050	12.55	0.30	66,528,824.17	2,400	0.0		
R2035	On 05/05/2022	Bond Future	12.64	Put	9.80000	0.00980	9.23000	0.00923	9.800	14.12	0.01	613,168.89	1,200	0.0		
R2035	On 04/08/2022	Bond Future			10.63548	91.87221	10.60301	92.07544		10.73	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	352.47000	0.35247		382.37000	0.38237	352.470	9.85	0.12	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	742.66000	0.74266		793.77000	0.79377	742.660	10.29	0.22	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,331.57000	2.33157		2,437.73000	2.43773	2,331.570	11.02	0.47	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,661.38000	2.66138		2,572.85000	2.57285	2,661.380	11.17	0.48	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,556.29000	1.55629		1,500.33000	1.50033	1,556.290	11.93	0.32	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	472.40000	0.47240		454.47000	0.45447	472.400	13.53	0.11	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.79928	88.72763		10.76815	88.91774		10.97	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	926.86000	0.92686		974.57000	0.97457	926.860	10.31	0.22	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,991.14000	3.99114		3,893.69000	3.89369	3,991.140	11.03	0.55	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,766.72000	2.76672		2,693.14000	2.69314	2,766.720	11.45	0.43	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future			10.95459	90.17331		10.94155	90.25099		10.44	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,065.07000	1.06507		1,086.45000	1.08645	1,065.070	9.93	0.22	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,643.81000	4.64381		4,606.08000	4.60608	4,643.810	10.55	0.56	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,458.11000	3.45811		3,428.61000	3.42861	3,458.110	10.91	0.45	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			10.64533	86.51968		10.61042	86.74658		11.96	0.00	25,523,305.60	295	85,445.0	
R2037	On 04/08/2022	Bond Future			10.82154	83.43962		10.78892	83.64618		12.04	0.00	0.00	0	49,271.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	874.70000	0.87470		932.53000	0.93253	874.700	11.55	0.24	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,483.39000	2.48339		2,399.34000	2.39934	2,483.390	12.55	0.45	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	4,170.72000	4.17072		4,314.40000	4.31440	4,170.720	13.09	0.65	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,400.98000	1.40098		1,349.99000	1.34999	1,400.980	13.48	0.29	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	769.66000	0.76966		740.66000	0.74066	769.660	14.39	0.17	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.97863	84.63909		10.94722	84.83351		11.75	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.13036	81.72582		11.11580	81.81384		11.78	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			10.75091	88.69065		10.72113	88.89953		12.63	0.00	0.00	0	62,507.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	115.83000	0.11583		134.13000	0.13413	115.830	11.47	0.06	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,341.19000	1.34119		1,441.90000	1.44190	1,341.190	12.73	0.41	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	9.59000	0.00959		9.22000	0.00922	9.590	15.94	0.01	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			10.92140	85.38973		10.89394	85.57743		12.74	0.00	0.00	0	40,532.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	288.67000	0.28867		311.27000	0.31127	288.670	11.54	0.10	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,213.55000	2.21355		2,305.08000	2.30508	2,213.550	12.98	0.43	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	707.45000	0.70745		686.45000	0.68645	707.450	15.77	0.15	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.07313	86.61734		11.04696	86.79227		12.44	0.00	0.00	0	0.0	
R2040	On 02/02/2023	Bond Future			11.21965	83.48529		11.20960	83.55094		12.49	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			10.82014	85.17061		10.77489	85.49377		13.40	0.00	189,760,119.08	2,228	49,681.0	
R2044	On 04/08/2022	Bond Future			10.98302	81.94707		10.93930	82.25145		13.53	0.00	0.00	0	21,683.0	
R2044	On 03/11/2022	Bond Future			11.12776	83.12526		11.08461	83.41917		13.21	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			11.26739		80.06301		11.23874	80.25381		13.28	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			10.73802		84.39234		10.69786	84.68987		13.93	0.00	0.00	0	190,760.0
R2048	On 04/08/2022	Bond Future			10.89262		85.50141		10.85405	85.78003		13.37	0.00	0.00	0	6,019.0
R2048	On 04/08/2022	Bond Future	9.70	Call	307.67000		0.30767		340.39000	0.34039	307.670	12.10	0.10	0.00	0	2,400.0
R2048	On 04/08/2022	Bond Future	10.40	Call	1,525.31000		1.52531		1,627.48000	1.62748	1,525.310	13.25	0.33	0.00	0	2,400.0
R2048	On 03/11/2022	Bond Future			11.03095		82.32787		10.99307	82.59554		13.74	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.16155		83.67027		11.13773	83.83492		13.11	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			10.43771		70.31152		10.40279	70.50854		12.57	0.00	0.00	0	21,199.0
R209	On 05/05/2022	Bond Future	9.50	Call	96.44000		0.09644		113.62000	0.11362	96.440	11.73	0.06	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	266.56000		0.26656		303.35000	0.30335	266.560	12.23	0.15	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,132.35000		2.13235		2,027.91000	2.02791	2,132.350	12.91	0.60	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	908.22000		0.90822		856.97000	0.85697	908.220	13.93	0.33	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	59.54000		0.05954		55.99000	0.05599	59.540	15.84	0.03	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.59342		71.26783		10.56071	71.44831		12.08	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.74019		69.14656		10.70864	69.31703		12.31	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	303.63000		0.30363		324.26000	0.32426	303.630	11.11	0.10	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,323.54000		5.32354		5,208.01000	5.20801	5,323.540	11.81	0.71	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,249.33000		2.24933		2,186.98000	2.18698	2,249.330	12.86	0.40	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.87816		70.24376		10.86251	70.32660		11.76	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			217.22663		217.22663		217.27458	217.27458			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			220.23352		220.23352		220.22313	220.22313			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			220.51479		220.51479		220.46524	220.46524			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			224.05471		224.05471		223.72275	223.72275			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			9.87958		84.65038		9.82383	84.93826		9.64	0.00	0.00	0	25,193.0
R213	On 04/08/2022	Bond Future			10.06835		85.76556		10.01468	86.03436		9.19	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.23888		83.47792		10.18596	83.73549		9.26	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	595.87000		0.59587		649.46000	0.64946	595.870	8.63	0.19	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	661.12000		0.66112		718.88000	0.71888	661.120	8.68	0.20	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,641.62000		3.64162		3,492.26000	3.49226	3,641.620	9.16	0.61	0.00	0	476.0

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	9.98	Put	3,236.93000		3.23693	3,098.89000	3,098.89	3,236.930		9.25	0.56	0.00	0	200.0
R213	10.19	Put	2,695.90000		2.69590	2,574.57000	2,574.57	2,695.900		9.39	0.50	0.00	0	476.0
R213	10.37	Put	2,298.34000		2.29834	2,190.74000	2,190.74	2,298.340		9.54	0.45	0.00	0	200.0
R213			10.39987		84.83547	10.36742	84.98882			8.93	0.00	0.00	0	0.0
R213	9.16	Call	762.47000		0.76247	797.40000	0.79740	762.470		8.40	0.21	0.00	0	476.0
R213	10.01	Put	3,968.52000		3.96852	3,883.94000	3,883.94	3,968.520		8.94	0.58	0.00	0	476.0
R213	10.35	Put	3,105.86000		3.10586	3,035.00000	3,035.00	3,105.860		9.16	0.50	0.00	0	476.0
R213			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213/R186			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214			10.74434		67.24935	10.70939	67.45363			13.82	0.00	0.00	0	16,386.0
R214			10.90041		68.13311	10.86736	68.32190			13.29	0.00	0.00	0	1,337.0
R214			11.04024		65.84291	11.00817	66.02246			13.63	0.00	0.00	0	0.0
R214			11.17217		66.91630	11.15454	67.01305			13.03	0.00	0.00	0	0.0
R214			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :												848,210,101.13	12,387	1 234 941.0
Grand Total:												848,210,101.13	12,387	1 234 941.0