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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2022

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
<b>Derivatives</b>														
AL37	On 05/05/2022	Index Future	816.01800	816.01800		820.77100	820.77100				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	826.96100	826.96100		831.78500	831.78500				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	838.90700	838.90700		843.80600	843.80600				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	852.14200	852.14200		857.12300	857.12300				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	934.10400	934.10400		940.09300	940.09300				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	946.63100	946.63100		952.70800	952.70800				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	960.30600	960.30600		966.47700	966.47700				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	975.45600	975.45600		981.73000	981.73000				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	831.55400	831.55400		837.07500	837.07500				0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	842.70600	842.70600		848.30700	848.30700				0.00	0.00	0	90.0
ALBI	On 03/11/2022	Index Future	854.88000	854.88000		860.56700	860.56700				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	868.36700	868.36700		874.14800	874.14800				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	11.53383		75.94258		11.44385	76.40447			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.75516		76.99047		11.66121	77.45937			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.97013		74.32921		11.87213	74.80530			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.18271		75.52305		12.08034	76.00725			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	11.95685		74.27541		11.86145	74.84154			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.15875		75.30192		12.05924	75.87649			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.35561		72.13894		12.25182	72.72234			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.54309		73.30050		12.43492	73.89369			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	820.12900		820.12900		825.58600	825.58600			0.00	8,201,290.00	1	988.0
GOVI	On 04/08/2022	GOVI	831.12700		831.12700		836.66400	836.66400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	843.13400		843.13400		848.75600	848.75600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	856.43600		856.43600		862.15100	862.15100			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.63605		159.63605		159.30618	159.30618			0.00	0.00	0	5,571.0
I2025	On 04/08/2022	Bond Future	160.21925		160.21925		159.88648	159.88648			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.55033		162.55033		162.21359	162.21359			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	163.49526		163.49526		163.15451	163.15451			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	117.88409		117.88409		117.63723	117.63723			0.00	117,884.09	1	2,745.0
I2029	On 04/08/2022	Bond Future	119.51094		119.51094		119.26163	119.26163			0.00	2,270,707.86	19	1,844.0
I2029	On 03/11/2022	Bond Future	120.01886		120.01886		119.76726	119.76726			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.94160		121.94160		121.68663	121.68663			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	112.66572		112.66572		112.75705	112.75705			0.00	0.00	0	2,766.0
I2033	On 04/08/2022	Bond Future	114.22037		114.22037		114.31381	114.31381			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.56964		114.56964		114.66562	114.66562			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.40483		116.40483		116.50297	116.50297			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			129.83251		129.83251		129.64589	129.64589			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			129.80198		129.80198		129.61442	129.61442			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			131.69098		131.69098		131.50130	131.50130			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.93486		131.93486		131.74342	131.74342			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			117.68834		117.68834		117.66968	117.66968			0.00	1,176,883.40	10	14,004.0
I2046	On 04/08/2022	Bond Future			119.31250		119.31250		119.29460	119.29460			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			119.11490		119.11490		119.09851	119.09851			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			121.02406		121.02406		121.00805	121.00805			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			122.34065		122.34065		121.40595	121.40595			0.00	0.00	0	8,622.0
I2050	On 04/08/2022	Bond Future			122.00472		122.00472		121.05800	121.05800			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future			123.78009		123.78009		122.82017	122.82017			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			123.68889		123.68889		122.71488	122.71488			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			315.64400		315.64400		315.02800	315.02800			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			319.95400		319.95400		319.33200	319.33200			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			324.65300		324.65300		324.02300	324.02300			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.84900		329.84900		329.21100	329.21100			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.22500		95.77500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.60500		95.39500		4.59500	95.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.65000		95.35000		4.64000	95.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.03500		94.96500		5.00500	94.99500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.09000		94.91000		5.06000	94.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.45000		94.55000		5.39000	94.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.51000		94.49000		5.45000	94.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.11500		93.88500		6.00500	93.99500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.46000		93.54000		6.25000	93.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.62000		93.38000		6.49000	93.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.73500		93.26500		6.59500	93.40500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.88500		93.11500		6.75500	93.24500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.28921		112.35718		8.12392	113.01537		5.24	0.00	10,898,646.46	97	72,817.0
R186	On 05/05/2022	Bond Future	6.73	Call	2.47000		0.00247		6.49000	0.00649	2.470	4.98	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	37.81000		0.03781		77.05000	0.07705	37.810	4.97	0.04	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	89.95000		0.08995		166.34000	0.16634	89.950	5.03	0.08	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	360.64000		0.36064		564.66000	0.56466	360.640	5.20	0.25	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	712.45000		0.71245	1,024.18000	1.02418	712.450		5.30	0.41	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,121.54000		1.12154	1,520.13000	1.52013	1,121.540		5.40	0.54	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	479.60000		0.47960	320.96000	0.32096	479.600		5.59	0.29	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	238.24000		0.23824	151.86000	0.15186	238.240		5.79	0.17	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	129.13000		0.12913	79.40000	0.07940	129.130		5.94	0.10	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.49643		108.59249	8.31872	109.26051			5.40	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	65.62000		0.06562	105.52000	0.10552	65.620		4.87	0.05	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	690.50000		0.69050	916.48000	0.91648	690.500		5.27	0.30	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	323.31000		0.32331	243.61000	0.24361	323.310		6.39	0.14	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.69052		110.14906	8.49925	110.82728			5.21	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.87082		106.60032	8.66407	107.28987			5.25	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			328.73867		328.73867	328.60102	328.60102				0.00	0.00	0	747.0
R197	On 04/08/2022	Bond Future			324.86127		324.86127	324.72441	324.72441				0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			329.58928		329.58928	329.45225	329.45225				0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			326.25325		326.25325	326.11769	326.11769				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			249.32396		249.32396	249.16792	249.16792				0.00	0.00	0	6,398.0
R202	On 04/08/2022	Bond Future			248.29531		248.29531	248.13929	248.13929				0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			251.90810		251.90810	251.75105	251.75105				0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.36609		251.36609	251.20909	251.20909				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			5.52989		103.21184	5.45874	103.26822			0.91	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.60791		104.58623	5.50112	104.64477			0.65	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			5.31260		102.20883	5.12096	102.26800			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			9.79289		92.60238	9.68164	93.16120			8.66	0.00	55,561,428.00	600	73,116.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.31000		0.00031	0.68000	0.00068	0.310		8.14	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	3.00000		0.00300	5.82000	0.00582	3.000		8.02	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	14.85000		0.01485	26.15000	0.02615	14.850		7.93	0.01	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	74.76000		0.07476	116.76000	0.11676	74.760		8.14	0.06	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	103.85000		0.10385	158.11000	0.15811	103.850		8.19	0.08	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	267.50000		0.26750	377.33000	0.37733	267.500		8.40	0.16	111,405,805.74	7,500	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,738.70000		2.73870	2,346.74000	2.34674	2,738.700		8.56	0.75	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,878.69000		1.87869	1,568.28000	1.56828	1,878.690		8.74	0.61	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	Options Interest
R2030	On 05/05/2022	Bond Future	9.65	Put	1,730.81000		1.73081	1,437.22000	1.43722	1,730.810		8.77	0.58	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,020.01000		1.02001	822.20000	0.82220	1,020.010		9.07	0.40	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	630.59000		0.63059	497.67000	0.49767	630.590		9.39	0.28	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	97.15000		0.09715	72.56000	0.07256	97.150		10.36	0.06	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.00139		89.85159	9.88440	90.41871			8.70	0.00	0.00	0	25,263.0
R2030	On 04/08/2022	Bond Future	8.30	Call	80.98000		0.08098	110.12000	0.11012	80.980		8.18	0.04	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	438.90000		0.43890	551.14000	0.55114	438.900		8.25	0.17	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	692.49000		0.69249	588.17000	0.58817	692.490		9.93	0.21	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.18896		91.14020	10.06621	91.71600			8.38	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.37080		88.57702	10.24169	89.16242			8.44	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	494.58000		0.49458	590.71000	0.59071	494.580		7.80	0.15	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,734.35000		4.73435	4,357.10000	4.35710	4,734.350		8.09	0.67	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,923.04000		3.92304	3,588.79000	3.58879	3,923.040		8.26	0.59	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			10.20169		88.90366	10.09074	89.53226			9.98	0.00	106,417,681.02	1,197	140,739.0
R2032	On 05/05/2022	Bond Future	9.58	Call	282.22000		0.28222	404.31000	0.40431	282.220		9.44	0.16	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	1,427.71000		1.42771	1,771.98000	1.77198	1,427.710		10.17	0.50	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	1,763.96000		1.76396	2,148.40000	2.14840	1,763.960		10.31	0.56	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	317.29000		0.31729	243.22000	0.24322	317.290		11.45	0.14	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	198.78000		0.19878	150.21000	0.15021	198.780		11.67	0.10	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.39123		90.10908	10.27531	90.74694			9.59	0.00	0.00	0	140.0
R2032	On 04/08/2022	Bond Future	8.97	Call	123.22000		0.12322	168.28000	0.16828	123.220		8.52	0.06	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	770.11000		0.77011	948.74000	0.94874	770.110		9.06	0.25	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	540.27000		0.54027	454.69000	0.45469	540.270		11.31	0.15	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.57170		87.24964	10.45066	87.89713			9.68	0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	471.92000		0.47192	579.74000	0.57974	471.920		8.86	0.15	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	520.97000		0.52097	636.88000	0.63688	520.970		8.91	0.16	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,195.34000		4.19534	3,806.95000	3.80695	4,195.340		9.58	0.63	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	4,026.34000		4.02634	3,648.14000	3.64814	4,026.340		9.62	0.61	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.49	Put	3,036.45000		3.03645	2,724.77000	2.72477	3,036.450		9.86	0.51	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,858.07000		2.85807	2,560.06000	2.56006	2,858.070		9.93	0.49	0.00	0	180.0
R2032	On 02/02/2023	Bond Future			10.74324		88.63158	10.61674	89.28989			9.32	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	592.30000		0.59230	708.14000	0.70814	592.300		8.58	0.16	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,920.00000		4.92000	4,515.90000	4.51590	4,920.000		9.10	0.64	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,854.93000		3.85493	3,511.27000	3.51127	3,854.930		9.32	0.55	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			10.57672		89.89413	10.48637	90.46956			11.30	0.00	0.00	0	75,108.0
R2035	On 04/08/2022	Bond Future			10.76435		91.07216	10.67010	91.65626			10.86	0.00	0.00	0	48,495.0
R2035	On 04/08/2022	Bond Future	9.53	Call	225.76000		0.22576	286.14000	0.28614	225.760		9.56	0.09	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	529.77000		0.52977	643.25000	0.64325	529.770		10.03	0.17	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,915.97000		1.91597	2,182.65000	2.18265	1,915.970		10.89	0.42	0.00	0	400.0

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	10.64	Put	3,002.07000	3.00207	2,709.69000	2.70969	3,002.070	11.00	0.53	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	1,747.82000	1.74782	1,555.92000	1.55592	1,747.820	11.68	0.36	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	12.18	Put	531.50000	0.53150	465.12000	0.46512	531.500	13.34	0.13	0.00	0	400.0		
R2035	On 03/11/2022	Bond Future			10.93366	87.91368	10.83560	88.50657		11.03	0.00	0.00	0	0.0		
R2035	On 03/11/2022	Bond Future	9.82	Call	694.46000	0.69446	813.96000	0.81396	694.460	10.04	0.18	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.57	Put	4,396.26000	4.39626	4,059.39000	4.05939	4,396.260	10.88	0.59	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.99	Put	3,047.07000	3.04707	2,786.53000	2.78653	3,047.070	11.23	0.47	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future			11.09487	89.34398	10.99273	89.94671		10.58	0.00	0.00	0	0.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	833.38000	0.83338	957.49000	0.95749	833.380	9.73	0.19	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	5,032.32000	5.03232	4,686.70000	4.68670	5,032.320	10.33	0.60	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.06	Put	3,732.82000	3.73282	3,451.62000	3.45162	3,732.820	10.62	0.49	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			10.75324	85.82399	10.66801	86.37276		12.04	0.00	0.00	0	84,981.0		
R2037	On 04/08/2022	Bond Future			10.93437	82.73095	10.84558	83.28788		12.17	0.00	0.00	0	52,420.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	652.32000	0.65232	777.29000	0.77729	652.320	11.26	0.20	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	2,749.33000	2.74933	2,490.49000	2.49049	2,749.330	12.34	0.50	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.21	Call	3,636.53000	3.63653	3,995.73000	3.99573	3,636.530	12.80	0.61	0.00	0	1,050.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	1,536.59000	1.53659	1,374.19000	1.37419	1,536.590	13.18	0.32	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.95	Put	844.94000	0.84494	749.31000	0.74931	844.940	14.15	0.19	0.00	0	1,050.0		
R2037	On 03/11/2022	Bond Future			11.09610	83.91793	11.00388	84.48329		11.79	0.00	0.00	0	0.0		
R2037	On 02/02/2023	Bond Future			11.25285	80.99078	11.15694	81.56548		11.92	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			10.87453	87.83196	10.78926	88.42283		12.66	0.00	0.00	0	62,542.0		
R2040	On 05/05/2022	Bond Future	9.82	Call	50.68000	0.05068	76.69000	0.07669	50.680	11.05	0.03	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	10.57	Call	940.83000	0.94083	1,162.76000	1.16276	940.830	12.41	0.33	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	13.04	Put	12.54000	0.01254	9.86000	0.00986	12.540	15.99	0.01	0.00	0	1,200.0		
R2040	On 04/08/2022	Bond Future			11.05051	84.51579	10.96170	85.11542		12.83	0.00	0.00	0	40,532.0		
R2040	On 04/08/2022	Bond Future	9.70	Call	185.66000	0.18566	234.79000	0.23479	185.660	11.29	0.07	0.00	0	460.0		
R2040	On 04/08/2022	Bond Future	10.70	Call	1,718.11000	1.71811	1,964.23000	1.96423	1,718.110	12.45	0.38	0.00	0	460.0		
R2040	On 04/08/2022	Bond Future	12.24	Put	720.51000	0.72051	636.05000	0.63605	720.510	15.00	0.16	0.00	0	460.0		
R2040	On 03/11/2022	Bond Future			11.20743	85.72845	11.11522	86.33717		12.43	0.00	0.00	0	0.0		
R2040	On 02/02/2023	Bond Future			11.35954	82.57980	11.26368	83.19862		12.60	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			10.92364	84.43922	10.83315	85.07808		13.38	0.00	8,866,118.10	105	49,962.0		
R2044	On 04/08/2022	Bond Future			11.09115	81.20225	10.99695	81.85048		13.57	0.00	0.00	0	21,683.0		
R2044	On 03/11/2022	Bond Future			11.24023	82.36743	11.14248	83.02540		13.15	0.00	0.00	0	0.0		
R2044	On 02/02/2023	Bond Future			11.38452	79.29076	11.28296	79.95964		13.34	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		

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
R2048	On 05/05/2022	Bond Future			10.84715		83.59311		10.75658	84.25546		13.88	0.00	0.00	0	190,760.0
R2048	On 04/08/2022	Bond Future			11.00657		84.68782		10.91230	85.35988		13.37	0.00	0.00	0	6,019.0
R2048	On 04/08/2022	Bond Future	9.70	Call	198.37000		0.19837		254.78000	0.25478	198.370	11.75	0.07	0.00	0	2,400.0
R2048	On 04/08/2022	Bond Future	10.40	Call	1,101.38000		1.10138		1,304.30000	1.30430	1,101.380	12.45	0.27	0.00	0	2,400.0
R2048	On 03/11/2022	Bond Future			11.14946		81.50031		11.05163	82.18239		13.65	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.28487		82.82719		11.18328	83.52057		13.12	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			10.54603		69.70531		10.45573	70.21015		12.68	0.00	0.00	0	21,199.0
R209	On 05/05/2022	Bond Future	9.50	Call	38.21000		0.03821		59.76000	0.05976	38.210	10.96	0.03	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	131.67000		0.13167		188.37000	0.18837	131.670	11.38	0.09	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,419.42000		2.41942		2,104.94000	2.10494	2,419.420	12.32	0.67	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	987.47000		0.98747		823.60000	0.82360	987.470	13.03	0.37	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	60.00000		0.06000		47.12000	0.04712	60.000	15.30	0.03	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.70623		70.65040		10.61253	71.16269		12.22	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.85742		68.51832		10.76028	69.03832		12.38	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	236.55000		0.23655		286.98000	0.28698	236.550	11.10	0.09	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,713.27000		5.71327		5,335.18000	5.33518	5,713.270	11.52	0.75	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,445.37000		2.44537		2,231.29000	2.23129	2,445.370	12.63	0.44	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			11.00004		69.60343		10.89931	70.13204		11.91	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			218.76451		218.76451		218.24950	218.24950			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			221.78367		221.78367		221.26328	221.26328			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			222.07916		222.07916		221.55393	221.55393			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			225.63775		225.63775		225.10533	225.10533			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			10.05402		83.75777		9.94298	84.32453		9.75	0.00	0.00	0	25,193.0
R213	On 04/08/2022	Bond Future			10.25141		84.85707		10.13519	85.43236		9.31	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.43041		82.55427		10.30902	83.13812		9.35	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	426.67000		0.42667		522.54000	0.52254	426.670	8.60	0.15	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	469.82000		0.46982		573.15000	0.57315	469.820	8.60	0.16	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,193.79000		4.19379		3,820.41000	3.82041	4,193.790	9.08	0.67	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,751.16000		3.75116		3,403.22000	3.40322	3,751.160	9.18	0.62	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,147.65000		3.14765		2,837.86000	2.83786	3,147.650	9.31	0.56	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,692.30000		2.69230		2,414.64000	2.41464	2,692.300	9.44	0.50	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	Open Interest
R213	On 02/02/2023	Bond Future			10.60059	83.89502		10.47359	84.48845		9.06	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	570.01000	0.57001		677.82000	0.67782	570.010	8.35	0.17	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,474.07000	4.47407		4,109.57000	4.10957	4,474.070	8.76	0.64	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,521.47000	3.52147		3,210.63000	3.21063	3,521.470	8.97	0.55	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			10.85319	66.61939		10.75766	67.17175		13.84	0.00	0.00	0	16,386.0
R214	On 04/08/2022	Bond Future			11.01380	67.49183		10.91462	68.05221		13.35	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			11.15793	65.19058		11.05521	65.75937		13.61	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.29440	66.25170		11.18795	66.82989		13.11	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
<b>Total for Derivatives :</b>													<b>304,916,444.67</b>	<b>9,530</b>	<b>1 236 598.0</b>
<b>Grand Total:</b>													<b>304,916,444.67</b>	<b>9,530</b>	<b>1 236 598.0</b>