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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2022

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	811.13400	811.13400	806.47300	806.47300				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	822.07300	822.07300	817.35600	817.35600				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	834.06300	834.06300	829.28200	829.28200				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	847.13400	847.13400	842.28200	842.28200				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	932.30700	932.30700	923.02400	923.02400				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	944.88000	944.88000	935.48000	935.48000				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	958.66100	958.66100	949.12900	949.12900				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	973.68500	973.68500	964.00900	964.00900				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	831.49200	831.49200	821.46900	821.46900				0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	842.70500	842.70500	832.55400	832.55400				0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	854.99600	854.99600	844.70100	844.70100				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	868.39500	868.39500	857.94400	857.94400				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	11.50499	76.09019		11.70225	75.08849			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.72390	77.14603		11.92951	76.13105			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.93543	74.49730		12.14967	73.46789			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.14825	75.68555		12.37181	74.64014			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	11.90334	74.59207		12.10591	73.40501			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.10202	75.62856		12.31304	74.42567			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.29467	72.48053		12.51458	71.26039			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.48119	73.63895		12.71024	72.39979			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	820.04900	820.04900		810.12900	810.12900			0.00	0.00	0	988.00
GOVI	On 04/08/2022	GOVI	831.10800	831.10800		821.06100	821.06100			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	843.23000	843.23000		833.04100	833.04100			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	856.44500	856.44500		846.10000	846.10000			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.85824	159.85824		160.01814	160.01814			0.00	0.00	0	5,520.00
I2025	On 04/08/2022	Bond Future	160.45553	160.45553		160.61968	160.61968			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.81211	162.81211		162.97956	162.97956			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	163.73967	163.73967		163.91327	163.91327			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	118.15679	118.15679		118.37187	118.37187			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	119.79649	119.79649		120.01552	120.01552			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	120.32328	120.32328		120.54715	120.54715			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.23806	122.23806		122.46608	122.46608			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	112.79396	112.79396		113.21192	113.21192			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future	114.35902	114.35902		114.78372	114.78372			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	114.72451	114.72451		115.15687	115.15687			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.55002	116.55002		116.98984	116.98984			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			129.48281	129.48281		129.96064	129.96064			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			129.45605	129.45605		129.94235	129.94235			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			131.35766	131.35766		131.85182	131.85182			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			131.57735	131.57735		132.08309	132.08309			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			117.62519	117.62519		117.60663	117.60663			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			119.25748	119.25748		119.23966	119.23966			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			119.07287	119.07287		119.05675	119.05675			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			120.96850	120.96850		120.95287	120.95287			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			121.11021	121.11021		121.77397	121.77397			0.00	0.00	0	8,672.00
I2050	On 04/08/2022	Bond Future			120.76518	120.76518		121.43973	121.43973			0.00	0.00	0	1,410.00
I2050	On 03/11/2022	Bond Future			122.53926	122.53926		123.22422	123.22422			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			122.41065	122.41065		123.10988	123.10988			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			315.34000	315.34000		315.88600	315.88600			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			319.67000	319.67000		320.22600	320.22600			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			324.40800	324.40800		324.97500	324.97500			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			329.56700	329.56700		330.14500	330.14500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.27500	95.72500		4.26500	95.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.65500	95.34500		4.66500	95.33500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.72000	95.28000		4.71500	95.28500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.16500	94.83500		5.18500	94.81500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.24000	94.76000		5.29000	94.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.65000	94.35000		5.70000	94.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.72000	94.28000		5.75000	94.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.36500	93.63500		6.40500	93.59500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.58000	93.42000		6.69500	93.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.80000	93.20000		6.93000	93.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.89500	93.10500		7.05500	92.94500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.00500	92.99500		7.19500	92.80500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.45793	111.69044		8.62229	111.04587		5.50	0.00	221,147,071.20	1,980	74,230.00
R186	On 05/05/2022	Bond Future	6.73	Call	1.46000	0.00146		0.63000	0.00063	1.460	5.51	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	20.57000	0.02057		10.16000	0.01016	20.570	5.40	0.02	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	45.02000	0.04502		23.30000	0.02330	45.020	5.31	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	180.09000	0.18009		103.31000	0.10331	180.090	5.15	0.16	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	402.74000	0.40274		251.19000	0.25119	402.740	5.15	0.29	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	707.37000	0.70737		473.14000	0.47314	707.370	5.22	0.43	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	607.98000	0.60798		892.66000	0.89266	607.980	5.34	0.37	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	284.34000	0.28434		453.84000	0.45384	284.340	5.48	0.21	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	141.65000	0.14165		242.61000	0.24261	141.650	5.57	0.12	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.67539	107.92500		8.85166	107.27261		5.61	0.00	0.00	0	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	49.84000	0.04984		31.35000	0.03135	49.840	5.18	0.04	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	429.76000	0.42976		305.45000	0.30545	429.760	5.00	0.22	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	320.91000	0.32091		436.24000	0.43624	320.910	5.90	0.15	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.87879	109.48673		9.06821	108.82556		5.49	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.07789	105.91532		9.28237	105.24435		5.55	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	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			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	0.00
R197	On 05/05/2022	Bond Future			329.92726	329.92726		329.62948	329.62948			0.00	0.00	0	752.00
R197	On 04/08/2022	Bond Future			326.08760	326.08760		325.79000	325.79000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			330.87814	330.87814		330.57807	330.57807			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.50985	327.50985		327.21650	327.21650			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	0.00
R202	On 05/05/2022	Bond Future			248.78288	248.78288		248.97924	248.97924			0.00	0.00	0	6,375.00
R202	On 04/08/2022	Bond Future			247.76389	247.76389		247.96577	247.96577			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			251.40277	251.40277		251.60927	251.60927			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			250.81686	250.81686		251.03300	251.03300			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	0.00
R2023	On 05/05/2022	Bond Future			5.62759	103.13451		5.62999	103.13261		0.90	0.00	0.00	0	14,778.00
R2023	On 04/08/2022	Bond Future			5.73771	104.51515		5.73963	104.51410		0.65	0.00	0.00	0	2,384.00
R2023	On 03/11/2022	Bond Future			5.49815	102.15160		5.49963	102.15114		0.38	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	0.00
R2030	On 05/05/2022	Bond Future			9.84721	92.33112		10.01436	91.50290		8.86	0.00	268,775,890.32	2,911	73,228.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.14000	0.00014		0.05000	0.00005	0.140	8.39	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	1.89000	0.00189		0.79000	0.00079	1.890	8.39	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	11.14000	0.01114		5.17000	0.00517	11.140	8.39	0.01	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	49.15000	0.04915		25.12000	0.02512	49.150	8.30	0.04	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	67.33000	0.06733		35.20000	0.03520	67.330	8.28	0.05	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	171.91000	0.17191		96.82000	0.09682	171.910	8.20	0.12	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,846.11000	2.84611		3,543.60000	3.54360	2,846.110	8.14	0.80	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,900.50000	1.90050		2,494.66000	2.49466	1,900.500	8.17	0.66	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	1,739.82000	1.73982	2,309.10000	2.30910	1,739.820	8.21	0.63	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	961.85000	0.96185	1,370.79000	1.37079	961.850	8.42	0.43	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	545.68000	0.54568	827.19000	0.82719	545.680	8.63	0.28	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	53.90000	0.05390	100.15000	0.10015	53.900	9.43	0.04	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.05698	89.58370	10.23242	88.74493		8.83	0.00	0.00	0	25,215.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	73.83000	0.07383	47.67000	0.04767	73.830	8.45	0.04	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	371.78000	0.37178	261.50000	0.26150	371.780	8.28	0.16	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	594.78000	0.59478	786.76000	0.78676	594.780	9.22	0.20	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.24460	90.88075	10.42842	90.03039		8.59	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			10.43151	88.30344	10.62463	87.44027		8.64	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	462.73000	0.46273	354.77000	0.35477	462.730	7.92	0.14	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,860.92000	4.86092	5,475.61000	5.47561	4,860.920	7.99	0.69	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,979.40000	3.97940	4,535.04000	4.53504	3,979.400	8.01	0.62	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			10.22072	88.79645	10.39748	87.80884		10.14	0.00	28,503,660.45	321	141,021.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	179.10000	0.17910	91.71000	0.09171	179.100	8.87	0.12	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,175.77000	1.17577	773.34000	0.77334	1,175.770	9.35	0.48	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,508.04000	1.50804	1,031.22000	1.03122	1,508.040	9.51	0.55	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	203.94000	0.20394	355.03000	0.35503	203.940	10.41	0.11	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	118.92000	0.11892	216.34000	0.21634	118.920	10.73	0.07	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.40988	90.00703	10.59424	89.00678		9.63	0.00	0.00	0	2,140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	113.99000	0.11399	70.05000	0.07005	113.990	8.67	0.06	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	609.75000	0.60975	419.06000	0.41906	609.750	8.50	0.22	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	398.36000	0.39836	553.67000	0.55367	398.360	10.35	0.13	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.58892	87.15804	10.78122	86.14386		9.84	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	435.21000	0.43521	311.64000	0.31164	435.210	8.84	0.14	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	474.24000	0.47424	341.37000	0.34137	474.240	8.85	0.15	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,117.90000	1.11790	850.43000	0.85043	1,117.900	8.87	0.30	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,032.87000	4.03287	4,722.52000	4.72252	4,032.870	8.88	0.65	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,850.41000	3.85041	4,524.29000	4.52429	3,850.410	8.89	0.63	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,841.78000	2.84178	3,404.24000	3.40424	2,841.780	9.14	0.52	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,662.13000	2.66213	3,200.88000	3.20088	2,662.130	9.22	0.49	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,828.87000	2.82887	2,316.85000	2.31685	2,828.870	9.34	0.54	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	455.17000	0.45517	589.86000	0.58986	455.170	11.04	0.12	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			10.76315	88.52857	10.96392	87.49897		9.45	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	546.22000	0.54622	408.25000	0.40825	546.220	8.52	0.15	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	1,227.32000	1.22732	961.87000	0.96187	1,227.320	8.60	0.28	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,812.31000	4.81231	5,514.41000	5.51441	4,812.310	8.64	0.65	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,672.96000	3.67296	4,280.10000	4.28010	3,672.960	8.70	0.56	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,731.42000	2.73142	2,259.02000	2.25902	2,731.420	8.84	0.49	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	562.27000	0.56227	702.71000	0.70271	562.270	10.72	0.12	0.00	0	750.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			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
R2035	On 05/05/2022	Bond Future			10.55594	90.02600		10.75276	88.78813		11.34	0.00	0.00	0	73,988.00
R2035	On 04/08/2022	Bond Future			10.74157	91.21282		10.94655	89.95861		10.74	0.00	12,769,794.80	140	49,855.00
R2035	On 04/08/2022	Bond Future	9.53	Call	212.17000	0.21217		126.47000	0.12647	212.170	9.50	0.09	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	431.84000	0.43184		271.63000	0.27163	431.840	9.42	0.16	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,664.06000	1.66406		1,198.07000	1.19807	1,664.060	9.77	0.42	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,625.20000	2.62520		3,353.04000	3.35304	2,625.200	9.94	0.53	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,413.07000	1.41307		1,890.85000	1.89085	1,413.070	10.61	0.34	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	343.73000	0.34373		496.24000	0.49624	343.730	12.13	0.10	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.90798	88.06839		11.12103	86.79671		11.02	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	650.89000	0.65089		455.19000	0.45519	650.890	9.81	0.18	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	1,351.46000	1.35146		998.54000	0.99854	1,351.460	9.87	0.31	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,013.36000	4.01336		4,823.25000	4.82325	4,013.360	9.98	0.60	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,728.67000	2.72867		3,359.04000	3.35904	2,728.670	10.52	0.46	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	3,425.69000	3.42569		2,759.94000	2.75994	3,425.690	10.58	0.56	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	508.23000	0.50823		673.52000	0.67352	508.230	12.59	0.11	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.06983	89.49118		11.29153	88.20024		10.55	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	777.90000	0.77790		568.52000	0.56852	777.900	9.47	0.18	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	1,490.93000	1.49093		1,139.73000	1.13973	1,490.930	9.59	0.30	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,693.54000	4.69354		5,509.75000	5.50975	4,693.540	9.68	0.60	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	3,319.13000	3.31913		2,700.87000	2.70087	3,319.130	9.98	0.51	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,408.18000	3.40818		4,077.23000	4.07723	3,408.180	9.99	0.48	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	571.90000	0.57190		731.27000	0.73127	571.900	12.26	0.11	0.00	0	1,000.00
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			10.73289	85.95453		10.92956	84.70539		12.00	0.00	0.00	0	85,070.00
R2037	On 04/08/2022	Bond Future			10.91214	82.86987		11.11671	81.60439		12.00	0.00	0.00	0	52,420.00
R2037	On 04/08/2022	Bond Future	10.10	Call	534.57000	0.53457		342.39000	0.34239	534.570	10.52	0.18	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,364.11000	2.36411		3,048.28000	3.04828	2,364.110	11.12	0.49	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	3,432.10000	3.43210		2,689.40000	2.68940	3,432.100	11.64	0.63	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,201.66000	1.20166		1,627.33000	1.62733	1,201.660	11.90	0.29	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	569.97000	0.56997		807.71000	0.80771	569.970	12.64	0.16	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.07118	84.07014		11.28345	82.78688		11.71	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.22852	81.13600		11.44913	79.83309		11.84	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			10.83416	88.11090		11.03075	86.76581		12.58	0.00	0.00	0	62,041.00
R2040	On 05/05/2022	Bond Future	9.82	Call	46.99000	0.04699		19.04000	0.01904	46.990	11.22	0.03	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	762.26000	0.76226		422.91000	0.42291	762.260	10.98	0.32	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	4.03000	0.00403		9.98000	0.00998	4.030	15.29	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.00752	84.80522		11.21196	83.44256		12.59	0.00	11,872,730.80	140	42,392.00
R2040	On 04/08/2022	Bond Future	9.70	Call	180.79000	0.18079		106.04000	0.10604	180.790	11.21	0.07	0.00	0	460.00

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
R2040	On 04/08/2022	Bond Future	10.70	Call	1,455.27000	1.45527	1,011.64000	1.01164	1,455.270	10.92	0.37	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	439.03000	0.43903	636.97000	0.63697	439.030	13.33	0.12	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.16106	86.03369	11.37313	84.65179		12.28	0.00	0.00	0	0.00	
R2040	On 02/02/2023	Bond Future			11.31286	82.88024	11.53317	81.47714		12.45	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			10.86350	84.86289	11.07021	83.42168		13.21	0.00	3,394,515.60	40	64,263.00	
R2044	On 04/08/2022	Bond Future			11.02767	81.63814	11.24258	80.17798		13.23	0.00	0.00	0	22,240.00	
R2044	On 03/11/2022	Bond Future			11.17274	82.82075	11.39557	81.34000		12.91	0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.31585	79.74200	11.54722	78.23846		13.09	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			10.78267	84.06371	10.99434	82.53623		13.63	0.00	0.00	0	191,069.00	
R2048	On 04/08/2022	Bond Future			10.93861	85.17134	11.15867	83.62365		12.93	0.00	0.00	0	6,399.00	
R2048	On 04/08/2022	Bond Future	10.20	Call	639.95000	0.63995	391.67000	0.39167	639.950	11.29	0.20	0.00	0	1,700.00	
R2048	On 04/08/2022	Bond Future	10.90	Call	2,442.59000	2.44259	1,754.26000	1.75426	2,442.590	11.98	0.50	0.00	0	1,700.00	
R2048	On 03/11/2022	Bond Future			11.07738	82.00187	11.30559	80.43241		13.33	0.00	0.00	0	0.00	
R2048	On 02/02/2023	Bond Future			11.21141	83.32752	11.44826	81.73388		12.77	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			10.52155	69.84166	10.71770	68.75968		12.69	0.00	0.00	0	20,797.00	
R209	On 05/05/2022	Bond Future	9.50	Call	34.66000	0.03466	13.74000	0.01374	34.660	11.23	0.03	0.00	0	2,975.00	
R209	On 05/05/2022	Bond Future	9.75	Call	102.11000	0.10211	44.92000	0.04492	102.110	11.10	0.08	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.25	Put	2,161.68000	2.16168	2,970.39000	2.97039	2,161.680	11.38	0.68	0.00	0	11,000.00	
R209	On 05/05/2022	Bond Future	10.75	Put	786.54000	0.78654	1,236.80000	1.23680	786.540	12.33	0.34	0.00	0	1,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	30.43000	0.03043	64.19000	0.06419	30.430	14.70	0.02	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.67990	70.79382	10.88313	69.69772		12.06	0.00	0.00	0	1,550.00	
R209	On 03/11/2022	Bond Future			10.82838	68.67319	11.03888	67.56167		12.35	0.00	0.00	0	2,750.00	
R209	On 03/11/2022	Bond Future	9.25	Call	222.84000	0.22284	146.06000	0.14606	222.840	10.95	0.08	0.00	0	6,000.00	
R209	On 03/11/2022	Bond Future	10.00	Put	5,478.96000	5.47896	6,352.67000	6.35267	5,478.960	11.01	0.76	0.00	0	6,000.00	
R209	On 03/11/2022	Bond Future	11.00	Put	2,158.01000	2.15801	2,674.10000	2.67410	2,158.010	11.80	0.43	0.00	0	6,000.00	
R209	On 02/02/2023	Bond Future			10.97145	69.75288	11.18957	68.62429		11.86	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			219.21103	219.21103	219.42784	219.42784			0.00	0.00	0	1,039.00	
R210	On 04/08/2022	Bond Future			222.25314	222.25314	222.47494	222.47494			0.00	0.00	0	266.00	
R210	On 03/11/2022	Bond Future			222.58177	222.58177	222.81016	222.81016			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
R210	On 02/02/2023	Bond Future	226.12446	226.12446		226.35771	226.35771			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	10.08359	83.60768		10.25526	82.74323		9.91	0.00	0.00	0	25,184.00
R213	On 04/08/2022	Bond Future	10.28102	84.71133		10.46038	83.83559		9.40	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.45897	82.41767		10.64611	81.52988		9.55	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	414.26000	0.41426	304.01000	0.30401	414.260	8.78	0.14	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	456.20000	0.45620	336.58000	0.33658	456.200	8.78	0.15	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,179.24000	4.17924	4,812.99000	4.81299	4,179.240	8.76	0.68	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,699.41000	3.69941	4,297.16000	4.29716	3,699.410	8.76	0.64	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,086.52000	3.08652	3,624.92000	3.62492	3,086.520	8.92	0.57	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,628.26000	2.62826	3,115.22000	3.11522	2,628.260	9.07	0.51	0	200.00
R213	On 02/02/2023	Bond Future	10.63242	83.74716		10.82800	82.84612		9.20	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	530.38000	0.53038	404.37000	0.40437	530.380	8.36	0.16	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,456.07000	4.45607	5,069.45000	5.06945	4,456.070	8.47	0.65	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,449.08000	3.44908	3,981.50000	3.98150	3,449.080	8.57	0.56	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,301.61000	2.30161	1,913.17000	1.91317	2,301.610	8.63	0.46	0	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	773.89000	0.77389	946.20000	0.94620	773.890	10.08	0.17	0	935.00
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	10.80399	66.90296		11.00516	65.75544		13.73	0.00	0.00	0	15,474.00
R214	On 04/08/2022	Bond Future	10.96185	67.78441		11.17048	66.62176		13.04	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	11.10255	65.49626		11.31845	64.31726		13.43	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.23839	66.55491		11.46198	65.35782		12.89	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 :											546,463,663.17	5,532	413.000000000
Grand Total:											546,463,663.17	5,532	413.000000000