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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2022

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 04/08/2022	Index Future	830.71000	830.71000		828.46800	828.46800				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	842.86300	842.86300		840.59500	840.59500				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	857.24900	857.24900		854.95100	854.95100				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	872.79700	872.79700		870.46400	870.46400				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	949.65300	949.65300		943.99400	943.99400				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	963.54600	963.54600		957.81200	957.81200				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	979.99200	979.99200		974.17000	974.17000				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	997.76600	997.76600		991.84500	991.84500				0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	844.96000	844.96000		839.48500	839.48500				0.00	0.00	0	131.0
ALBI	On 03/11/2022	Index Future	857.32100	857.32100		851.77300	851.77300				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	871.95400	871.95400		866.32000	866.32000				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	887.76900	887.76900		882.03900	882.03900				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 04/08/2022	Bond Future	11.72932		77.11903		11.84063	76.56743			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	11.94045		74.47295		12.05635	73.91383			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.13119		75.76618		12.25191	75.19823			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.30947		73.37335		12.43521	72.79555			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 04/08/2022	Bond Future	12.10664		75.60187		12.22285	74.93574			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.29905		72.45589		12.42007	71.78053			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.46704		73.71669		12.59283	73.03046			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.63146		70.81444		12.76239	70.11612			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 04/08/2022	GOVI	833.42900		833.42900		828.01800	828.01800			0.00	0.00	0	1,114.0
GOVI	On 03/11/2022	GOVI	845.62200		845.62200		840.13800	840.13800			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	860.05500		860.05500		854.48700	854.48700			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	875.65400		875.65400		869.99100	869.99100			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	161.24336		161.24336		160.84715	160.84715			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	163.61877		163.61877		163.21806	163.21806			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.77054		164.77054		164.36643	164.36643			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	167.80021		167.80021		167.38984	167.38984			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 04/08/2022	Bond Future	118.95169		118.95169		118.03787	118.03787			0.00	0.00	0	3,954.0
I2029	On 03/11/2022	Bond Future	119.46017		119.46017		118.53519	118.53519			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.52902		121.52902		120.58928	120.58928			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	122.48165		122.48165		121.52694	121.52694			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 04/08/2022	Bond Future	114.43919		114.43919		113.72220	113.72220			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	114.79709		114.79709		114.07116	114.07116			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.78491		116.78491		116.04763	116.04763			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	117.56513		117.56513		116.81662	116.81662			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 04/08/2022	Bond Future			129.20636		129.20636		127.95615	127.95615			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			131.11012		131.11012		129.84259	129.84259			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.48947		131.48947		130.20335	130.20335			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			133.90852		133.90852		132.59968	132.59968			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 04/08/2022	Bond Future			118.80155		118.80155		116.81654	116.81654			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			118.59758		118.59758		116.58641	116.58641			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			120.65247		120.65247		118.60761	118.60761			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			120.85821		120.85821		118.77906	118.77906			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 04/08/2022	Bond Future			120.94184		120.94184		118.45391	118.45391			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			122.72330		122.72330		120.19977	120.19977			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.74874		122.74874		120.18522	120.18522			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			125.00672		125.00672		122.39700	122.39700			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 04/08/2022	Index Future			319.88300		319.88300		317.12100	317.12100			0.00	886,075,910.00	277	759.0
IGOV	On 03/11/2022	Index Future			324.64100		324.64100		321.84000	321.84000			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			330.25900		330.25900		327.41300	327.41300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			336.32300		336.32300		333.42700	333.42700			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.96500		95.03500		4.89500	95.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.12500		94.87500		5.04500	94.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.41000		94.59000		5.40000	94.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.54500		94.45500		5.52500	94.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.84000		94.16000		5.87000	94.13000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.92000		94.08000		5.96000	94.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.25000		93.75000		6.30000	93.70000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.70000		93.30000		6.78500	93.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.09000		92.91000		7.17000	92.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.29000		92.71000		7.38000	92.62000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.39000		92.61000		7.50500	92.49500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.50500		92.49500		7.61500	92.38500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.35880		109.10939		8.44084	108.80090		5.22	0.00	0.00	0	82,883.0
R186	On 04/08/2022	Bond Future	6.96	Call	10.73000		0.01073		7.71000	0.00771	10.730	4.77	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	404.53000		0.40453		331.59000	0.33159	404.530	4.91	0.27	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	42.79000		0.04279		57.05000	0.05705	42.790	5.98	0.04	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.53755		110.69104		8.62550	110.37901		5.05	0.00	0.00	0	11,129.0

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 02/02/2023	Bond Future			8.66413		107.28967		8.75871	106.97353		4.93	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.77331		109.24487		8.87557	108.92387		4.73	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 04/08/2022	Bond Future			327.57563		327.57563		327.20839	327.20839			0.00	1,637,878.15	5	875.0
R197	On 03/11/2022	Bond Future			332.40051		332.40051		332.03055	332.03055			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			329.43769		329.43769		329.07651	329.07651			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			335.50055		335.50055		335.13514	335.13514			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 04/08/2022	Bond Future			247.74668		247.74668		246.20140	246.20140			0.00	0.00	0	6,593.0
R202	On 03/11/2022	Bond Future			251.39556		251.39556		249.82940	249.82940			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.11680		251.11680		249.53251	249.53251			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			255.73520		255.73520		254.12362	254.12362			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 04/08/2022	Bond Future			5.64951		104.56344		5.71358	104.52836		0.64	0.00	1,568,451.60	15	22,183.0
R2023	On 03/11/2022	Bond Future			5.46465		102.16193		5.57738	102.12718		0.37	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 04/08/2022	Bond Future			9.91178		90.28557		10.02882	89.71928		8.39	0.00	280,156,123.71	3,103	97,888.0
R2030	On 04/08/2022	Bond Future	8.30	Call	9.94000		0.00994		6.21000	0.00621	9.940	8.07	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	144.10000		0.14410		99.93000	0.09993	144.100	7.77	0.10	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	155.62000		0.15562		217.62000	0.21762	155.620	9.12	0.09	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.09180		91.59557		10.21431	91.02187		8.09	0.00	0.00	0	18,740.0
R2030	On 03/11/2022	Bond Future	9.70	Call	1,145.63000		1.14563		956.73000	0.95673	1,145.630	7.76	0.36	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	2,250.67000		2.25067		1,953.41000	1.95341	2,250.670	8.06	0.55	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	331.48000		0.33148		406.01000	0.40601	331.480	9.43	0.11	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.24284		89.15719		10.37132	88.57467		8.04	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	346.27000		0.34627		280.32000	0.28032	346.270	7.50	0.13	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,891.91000		3.89191		4,296.53000	4.29653	3,891.910	7.55	0.67	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,086.60000		3.08660		3,441.15000	3.44115	3,086.600	7.71	0.58	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.38746		90.78372		10.52236	90.19136		7.78	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,847.27000		1.84727		1,618.28000	1.61828	1,847.270	7.34	0.41	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.04	Put	741.45000		0.74145		850.51000	0.85051	741.450	8.88	0.17	0.00	0	1,080.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future			10.35771		90.29289		10.45318	89.77072		9.24	0.00	1,083,514.68	12	70,096.0
R2032	On 04/08/2022	Bond Future	8.97	Call	12.85000		0.01285		8.50000	0.00850	12.850	8.17	0.01	0.00	0	800.0

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
R2032	On 04/08/2022	Bond Future	9.72	Call	267.52000	0.26752	200.71000	0.20071	267.520	8.24	0.15	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	353.87000	0.35387	270.12000	0.27012	353.870	8.35	0.19	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	1,932.13000	1.93213	1,648.31000	1.64831	1,932.130	9.24	0.59	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	429.98000	0.42998	545.79000	0.54579	429.980	9.87	0.19	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	123.06000	0.12306	163.97000	0.16397	123.060	10.81	0.06	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.53391	87.45111	10.63340	86.92204		9.34	0.00	0.00	0	87,927.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	212.58000	0.21258	169.37000	0.16937	212.580	8.33	0.09	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	238.24000	0.23824	190.53000	0.19053	238.240	8.33	0.10	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	297.31000	0.29731	239.54000	0.23954	297.310	8.31	0.12	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	782.86000	0.78286	656.39000	0.65639	782.860	8.47	0.26	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,431.49000	3.43149	3,795.81000	3.79581	3,431.490	8.70	0.66	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,259.45000	3.25945	3,613.31000	3.61331	3,259.450	8.76	0.64	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,341.24000	1.34124	1,155.47000	1.15547	1,341.240	8.82	0.38	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,274.22000	2.27422	2,558.13000	2.55813	2,274.220	9.12	0.51	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,095.66000	2.09566	2,364.96000	2.36496	2,095.660	9.18	0.48	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,559.24000	2.55924	2,276.93000	2.27693	2,559.240	9.27	0.57	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	613.74000	0.61374	720.20000	0.72020	613.740	10.30	0.18	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	246.82000	0.24682	294.90000	0.29490	246.820	11.38	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.68199	88.94949	10.78565	88.41236		8.90	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	344.03000	0.34403	286.29000	0.28629	344.030	8.02	0.12	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	458.09000	0.45809	384.69000	0.38469	458.090	8.03	0.15	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	937.74000	0.93774	806.84000	0.80684	937.740	8.06	0.26	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,117.80000	4.11780	4,484.49000	4.48449	4,117.800	8.22	0.66	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,465.48000	1.46548	1,284.52000	1.28452	1,465.480	8.27	0.36	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,063.12000	3.06312	3,369.57000	3.36957	3,063.120	8.53	0.54	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,554.70000	2.55470	2,294.25000	2.29425	2,554.700	8.67	0.51	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	822.44000	0.82244	937.22000	0.93722	822.440	9.75	0.20	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	356.50000	0.35650	410.99000	0.41099	356.500	10.90	0.09	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.82024	86.41230	10.92836	85.86613		9.06	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.74063	91.21864	10.84618	90.56951		10.33	0.00	0.00	0	129,156.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	30.44000	0.03044	19.64000	0.01964	30.440	9.02	0.02	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	103.63000	0.10363	70.23000	0.07023	103.630	8.86	0.07	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	1,039.47000	1.03947	821.36000	0.82136	1,039.470	9.64	0.38	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	1,970.39000	1.97039	2,358.90000	2.35890	1,970.390	9.84	0.55	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	789.88000	0.78988	1,001.24000	1.00124	789.880	10.49	0.28	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	88.14000	0.08814	122.85000	0.12285	88.140	12.25	0.04	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.91015	88.05530	11.01981	87.39754		10.47	0.00	0.00	0	3,020.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	306.28000	0.30628	239.35000	0.23935	306.280	9.20	0.12	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	831.23000	0.83123	678.12000	0.67812	831.230	9.21	0.26	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,504.32000	3.50432	3,937.84000	3.93784	3,504.320	9.62	0.63	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,186.00000	2.18600	2,506.51000	2.50651	2,186.000	10.21	0.45	0.00	0	582.0	

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 03/11/2022	Bond Future	11.05	Call	2,869.96000		2.86996	2,517.33000	2.51733	2,869.960		10.27	0.57	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	269.97000		0.26997	328.68000	0.32868	269.970		12.62	0.08	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.05763		89.56304	11.17162	88.89501			10.10	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	481.96000		0.48196	396.12000	0.39612	481.960		9.02	0.14	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,086.12000		1.08612	921.38000	0.92138	1,086.120		9.15	0.27	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,257.78000		4.25778	4,684.29000	4.68429	4,257.780		9.56	0.61	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,963.45000		2.96345	2,637.54000	2.63754	2,963.450		9.94	0.51	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,980.32000		2.98032	3,320.33000	3.32033	2,980.320		9.95	0.48	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	415.53000		0.41553	482.70000	0.48270	415.530		12.69	0.09	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.18865		86.69785	11.30705	86.01838			10.20	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			10.89959		82.94845	11.00509	82.29130			11.52	0.00	0.00	0	126,746.0
R2037	On 04/08/2022	Bond Future	10.10	Call	159.05000		0.15905	110.37000	0.11037	159.050		9.95	0.09	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	1,717.49000		1.71749	2,070.21000	2.07021	1,717.490		11.38	0.49	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,880.24000		2.88024	2,464.05000	2.46405	2,880.240		11.81	0.68	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	645.84000		0.64584	824.08000	0.82408	645.840		12.19	0.23	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	228.22000		0.22822	304.49000	0.30449	228.220		13.29	0.09	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.05775		84.15234	11.16713	83.48637			11.11	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.19499		81.33677	11.30844	80.66040			11.32	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.32541		82.82207	11.44309	82.13405			10.90	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 04/08/2022	Bond Future			11.03056		84.64991	11.14117	83.91048			12.21	0.00	338,599.64	4	120,251.0
R2040	On 04/08/2022	Bond Future	9.70	Call	19.48000		0.01948	12.05000	0.01205	19.480		10.71	0.01	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	846.99000		0.84699	647.25000	0.64725	846.990		11.23	0.31	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	173.28000		0.17328	237.80000	0.23780	173.280		14.19	0.07	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.18459		85.87858	11.29925	85.12913			11.78	0.00	0.00	0	3,965.0
R2040	On 03/11/2022	Bond Future	10.70	Call	1,196.80000		1.19680	984.19000	0.98419	1,196.800		10.61	0.31	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.20	Call	2,696.66000		2.69666	2,330.57000	2.33057	2,696.660		11.43	0.52	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	12.52	Put	520.09000		0.52009	629.27000	0.62927	520.090		13.46	0.13	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.31872		82.84243	11.43761	82.08112			12.02	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.44596		84.35561	11.56921	83.58114			11.57	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 04/08/2022	Bond Future			11.04229		81.53740	11.15794	80.74781			12.95	0.00	652,299.20	8	77,307.0
R2044	On 03/11/2022	Bond Future			11.18756		82.72084	11.30738	81.92058			12.50	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.31375		79.75586	11.43792	78.94279			12.78	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.43306		81.21275	11.56167	80.38563			12.31	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 04/08/2022	Bond Future			10.97168		84.93543	11.08192	84.15755			12.72	0.00	0.00	0	188,684.0

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 04/08/2022	Bond Future	10.20	Call	179.96000	0.17996		121.79000	0.12179	179.960	10.83	0.09	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,636.08000	1.63608		1,309.58000	1.30958	1,636.080	12.13	0.47	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	1,808.01000	1.80801		2,212.79000	2.21279	1,808.010	12.35	0.47	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.11430	81.74428		11.22861	80.95580		12.95	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.23823	83.14421		11.35671	82.34319		12.54	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.34753	80.22583		11.47017	79.41088		12.76	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 04/08/2022	Bond Future			10.72882	70.52770		10.83892	69.93406		11.62	0.00	0.00	0	20,120.0
R209	On 03/11/2022	Bond Future			10.87862	68.40557		10.99260	67.80385		11.75	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	64.46000	0.06446		47.08000	0.04708	64.460	10.38	0.03	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,310.42000	5.31042		5,823.70000	5.82370	5,310.420	10.24	0.83	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,853.06000	1.85306		2,135.78000	2.13578	1,853.060	11.75	0.44	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.00501	69.57750		11.12293	68.96628		11.38	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.12238	67.69518		11.24444	67.07337		11.47	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 04/08/2022	Bond Future			222.58835	222.58835		221.13219	221.13219			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			222.90502	222.90502		221.43216	221.43216			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			226.76616	226.76616		225.27028	225.27028			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			227.88354	227.88354		226.36528	226.36528			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 04/08/2022	Bond Future			10.19785	85.12155		10.29859	84.62501		9.02	0.00	0.00	0	26,862.0
R213	On 03/11/2022	Bond Future			10.37557	82.81737		10.48061	82.31437		9.05	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	216.41000	0.21641		172.45000	0.17245	216.410	8.28	0.10	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	245.77000	0.24577		196.67000	0.19667	245.770	8.27	0.11	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,525.56000	3.52556		3,889.44000	3.88944	3,525.560	8.52	0.70	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,070.43000	3.07043		3,408.27000	3.40827	3,070.430	8.65	0.64	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,465.02000	2.46502		2,762.39000	2.76239	2,465.020	8.83	0.56	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,016.30000	2.01630		2,278.78000	2.27878	2,016.300	8.96	0.49	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.52776	84.23466		10.63742	83.72396		8.58	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	348.94000	0.34894		289.82000	0.28982	348.940	7.85	0.13	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,751.19000	3.75119		4,096.67000	4.09667	3,751.190	8.06	0.65	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,803.11000	2.80311		3,093.30000	3.09330	2,803.110	8.32	0.54	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,149.25000	2.14925		1,915.73000	1.91573	2,149.250	8.37	0.48	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	492.63000	0.49263		567.14000	0.56714	492.630	10.11	0.13	0.00	0	912.0

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 04/05/2023	Bond Future	10.66260	82.22138		10.77708	81.70205		8.73	0.00	0.00	0	0.0
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 04/08/2022	Bond Future	10.99830	67.57891		11.11350	66.93605		12.72	0.00	202,736.73	3	14,482.0
R214	On 03/11/2022	Bond Future	11.14290	65.27332		11.26210	64.62170		12.93	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.26863	66.39093		11.39197	65.72885		12.52	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.37986	64.30688		11.50732	63.63335		12.70	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											1,171,715,513.71	3,427	1 268 138.0
Grand Total:											1,171,715,513.71	3,427	1 268 138.0