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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2022

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	04/08/2022	Index Future	829.07000	829.07000		829.60500	829.60500			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	840.93100	840.93100		841.47800	841.47800			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	854.73000	854.73000		855.29400	855.29400			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	870.00100	870.00100		870.58100	870.58100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	943.65700	943.65700		946.43600	946.43600			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	957.15700	957.15700		959.98200	959.98200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	972.86400	972.86400		975.74300	975.74300			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	990.24500	990.24500		993.18300	993.18300			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	838.84800	838.84800		840.13100	840.13100			0.00	0.00	0	134.0
ALBI	On	03/11/2022	Index Future	850.84800	850.84800		852.15600	852.15600			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	864.81000	864.81000		866.14700	866.14700			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	880.26100	880.26100		881.62800	881.62800			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	11.85870		76.47842		11.84050	76.56807			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.08041		73.79849		12.06115	73.89080			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.28783		75.03041		12.26728	75.12636			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.47715		72.60423		12.45533	72.70368			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	12.25424		74.75754		12.24055	74.83517			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.45727		71.57505		12.44274	71.65519			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.64074		72.77197		12.62523	72.85548			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.81614		69.83276		12.79965	69.91949			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	827.42700		827.42700		828.71700	828.71700			0.00	0.00	0	1,111.0
GOVI	On 03/11/2022	GOVI	839.26500		839.26500		840.57800	840.57800			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	853.03600		853.03600		854.37900	854.37900			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	868.27700		868.27700		869.65000	869.65000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.61999		162.61999		162.50211	162.50211			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	164.96278		164.96278		164.84623	164.84623			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	166.02800		166.02800		165.91400	165.91400			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	169.03590		169.03590		168.92361	168.92361			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	122.11966		122.11966		122.25362	122.25362			0.00	1,587,555.58	13	3,894.0
I2029	On 03/11/2022	Bond Future	122.63506		122.63506		122.77325	122.77325			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	124.67780		124.67780		124.82157	124.82157			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	125.65310		125.65310		125.80237	125.80237			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	116.52947		116.52947		116.42935	116.42935			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	116.88042		116.88042		116.78112	116.78112			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	118.82716		118.82716		118.72930	118.72930			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	119.61174		119.61174		119.51485	119.51485			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			132.89594		132.89594		132.77937	132.77937			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			134.81062		134.81062		134.69486	134.69486			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			135.16377		135.16377		135.04979	135.04979			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			137.61375		137.61375		137.50079	137.50079			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			122.44995		122.44995		122.75677	122.75677			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			122.25974		122.25974		122.57320	122.57320			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			124.29690		124.29690		124.61901	124.61901			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			124.53376		124.53376		124.86437	124.86437			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			125.21578		125.21578		124.86826	124.86826			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			127.01968		127.01968		126.66958	126.66958			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			127.03454		127.03454		126.68203	126.68203			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			129.33681		129.33681		128.98092	128.98092			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			326.15300		326.15300		326.18900	326.18900			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			330.89900		330.89900		330.93700	330.93700			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			336.40700		336.40700		336.44900	336.44900			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			342.49400		342.49400		342.53900	342.53900			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.94500		95.05500		4.94500	95.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.03500		94.96500		5.03500	94.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.42000		94.58000		5.42000	94.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.52500		94.47500		5.51500	94.48500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.88000		94.12000		5.88000	94.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.97000		94.03000		5.96000	94.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.32000		93.68000		6.32000	93.68000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.77500		93.22500		6.77500	93.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.15000		92.85000		7.13000	92.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.33000		92.67000		7.30000	92.70000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.51500		92.48500		7.48500	92.51500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.62500		92.37500		7.58500	92.41500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.41850		108.88479		8.40468	108.93673		4.93	0.00	8,493,013.62	78	81,147.0
R186	On 04/08/2022	Bond Future	6.96	Call	8.35000		0.00835		9.46000	0.00946	8.350	5.21	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	275.82000		0.27582		292.62000	0.29262	275.820	4.84	0.22	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	48.31000		0.04831		48.20000	0.04820	48.310	6.43	0.04	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.61188		110.42725		8.59641	110.48209		4.73	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	Options Interest
R186	On 03/11/2022	Bond Future	8.23	Call	765.62000		0.76562		788.85000	0.78885	765.620	4.63	0.35	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	970.31000		0.97031		954.10000	0.95410	970.310	5.02	0.38	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			8.76619		106.94857		8.74854	107.00746		4.78	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.89339		108.86805		8.87341	108.93063		4.67	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			328.93652		328.93652		328.73249	328.73249			0.00	0.00	0	870.0
R197	On 03/11/2022	Bond Future			333.67421		333.67421		333.47339	333.47339			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			330.51048		330.51048		330.31535	330.31535			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.50300		336.50300		336.31187	336.31187			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			252.38785		252.38785		252.17033	252.17033			0.00	0.00	0	6,575.0
R202	On 03/11/2022	Bond Future			256.02319		256.02319		255.80700	255.80700			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			255.65416		255.65416		255.44147	255.44147			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			260.28661		260.28661		260.07574	260.07574			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			5.57965		104.60171		5.64975	104.56330		0.57	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.44765		102.16717		5.56762	102.13019		0.33	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			10.02794		89.72352		9.97808	89.96422		8.14	0.00	62,806,464.00	700	97,899.0
R2030	On 04/08/2022	Bond Future	8.30	Call	1.36000		0.00136		1.98000	0.00198	1.360	7.61	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	60.73000		0.06073		76.82000	0.07682	60.730	7.65	0.05	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	179.00000		0.17900		160.07000	0.16007	179.000	9.47	0.10	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.21996		90.99553		10.16732	91.24136		7.87	0.00	0.00	0	18,740.0
R2030	On 03/11/2022	Bond Future	9.70	Call	868.88000		0.86888		951.69000	0.95169	868.880	7.70	0.31	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,846.61000		1.84661		1,978.80000	1.97880	1,846.610	8.00	0.50	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	365.68000		0.36568		339.12000	0.33912	365.680	9.47	0.13	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.39094		88.48614		10.33505	88.73863		7.84	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	220.66000		0.22066		246.72000	0.24672	220.660	7.29	0.09	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,336.28000		4.33628		4,161.95000	4.16195	4,336.280	7.65	0.71	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,466.32000		3.46632		3,314.21000	3.31421	3,466.320	7.81	0.63	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.54871		90.07624		10.48946	90.33537		7.59	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.58	Call	939.76000		0.93976		1,011.59000	1.01159	939.760	7.21	0.26	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,570.52000		1.57052		1,671.57000	1.67157	1,570.520	7.46	0.37	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,493.12000		1.49312		1,419.35000	1.41935	1,493.120	8.47	0.31	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	12.04	Put	901.46000		0.90146		854.98000	0.85498	901.460	9.17	0.20	0.00	0	1,080.0

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 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			10.46037		89.73156		10.41011	90.00578		9.06	0.00	161,427,076.44	1,799	76,601.0
R2032	On 04/08/2022	Bond Future	8.97	Call	2.77000		0.00277		4.04000	0.00404	2.770	7.97	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	151.12000		0.15112		186.23000	0.18623	151.120	8.41	0.10	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	210.01000		0.21001		254.84000	0.25484	210.010	8.51	0.13	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	1,505.64000		1.50564		1,666.63000	1.66663	1,505.640	9.32	0.53	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	11.00	Put	472.93000		0.47293		425.11000	0.42511	472.930	10.10	0.21	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	115.55000		0.11555		102.77000	0.10277	115.550	10.86	0.06	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.64650		86.85269		10.59372	87.13253		9.12	0.00	0.00	0	87,931.0
R2032	On 03/11/2022	Bond Future	9.31	Call	119.47000		0.11947		139.76000	0.13976	119.470	8.08	0.06	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	136.00000		0.13600		158.59000	0.15859	136.000	8.07	0.07	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	175.08000		0.17508		202.90000	0.20290	175.080	8.05	0.09	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	593.39000		0.59339		662.15000	0.66215	593.390	8.54	0.22	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,785.50000		3.78550		3,595.81000	3.59581	3,785.500	8.76	0.71	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,598.22000		3.59822		3,414.37000	3.41437	3,598.220	8.81	0.69	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,066.31000		1.06631		1,168.20000	1.16820	1,066.310	8.87	0.33	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,510.30000		2.51030		2,365.42000	2.36542	2,510.300	9.11	0.55	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,314.08000		2.31408		2,177.35000	2.17735	2,314.080	9.17	0.52	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,153.99000		2.15399		2,309.61000	2.30961	2,153.990	9.27	0.52	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	689.31000		0.68931		639.85000	0.63985	689.310	10.44	0.20	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	267.26000		0.26726		247.06000	0.24706	267.260	11.47	0.09	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.81087		88.28236		10.75529	88.56922		8.76	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	235.32000		0.23532		264.57000	0.26457	235.320	7.92	0.09	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	321.06000		0.32106		358.63000	0.35863	321.060	7.92	0.12	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	783.47000		0.78347		855.72000	0.85572	783.470	8.31	0.23	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,595.64000		4.59564		4,402.93000	4.40293	4,595.640	8.51	0.70	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,262.02000		1.26202		1,361.83000	1.36183	1,262.020	8.57	0.32	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,447.36000		3.44736		3,286.89000	3.28689	3,447.360	8.76	0.59	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,229.78000		2.22978		2,372.25000	2.37225	2,229.780	8.88	0.47	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,014.16000		1.01416		955.17000	0.95517	1,014.160	10.22	0.23	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	408.20000		0.40820		382.39000	0.38239	408.200	11.06	0.10	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.95955		85.70942		10.90108	86.00350		8.88	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			10.83910		90.61284		10.81441	90.76417		10.18	0.00	5,889,834.60	65	129,178.0
R2035	On 04/08/2022	Bond Future	9.53	Call	8.55000		0.00855		10.45000	0.01045	8.550	8.86	0.01	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	44.19000		0.04419		51.73000	0.05173	44.190	8.87	0.03	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	745.68000		0.74568		804.88000	0.80488	745.680	9.92	0.31	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,224.84000		2.22484		2,143.97000	2.14397	2,224.840	10.05	0.62	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	878.52000		0.87852		841.78000	0.84178	878.520	10.71	0.32	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	79.10000		0.07910		76.18000	0.07618	79.100	12.34	0.04	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.01742		87.41180		10.99146	87.56691		10.31	0.00	0.00	0	3,020.0

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	9.82	Call	192.63000	0.19263		208.64000	0.20864	192.630	9.06	0.08	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	715.64000	0.71564		757.26000	0.75726	715.640	9.79	0.23	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,950.11000	3.95011		3,854.16000	3.85416	3,950.110	10.12	0.67	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,484.10000	2.48410		2,415.53000	2.41553	2,484.100	10.56	0.50	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,513.27000	2.51327		2,603.50000	2.60350	2,513.270	10.64	0.53	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	336.44000	0.33644		326.30000	0.32630	336.440	13.23	0.09	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.17940	88.84968		11.15193	89.00987		9.94	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	338.09000	0.33809		358.85000	0.35885	338.090	8.89	0.11	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	881.22000	0.88122		923.28000	0.92328	881.220	9.25	0.23	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,671.57000	4.67157		4,572.96000	4.57296	4,671.570	9.65	0.65	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,552.79000	2.55279		2,635.48000	2.63548	2,552.790	9.98	0.48	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,280.68000	3.28068		3,203.71000	3.20371	3,280.680	9.99	0.52	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	431.64000	0.43164		419.62000	0.41962	431.640	12.58	0.10	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.31937	85.94812		11.29043	86.11329		10.11	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			11.03395	82.11287		11.02996	82.13751		11.40	0.00	666,592,278.66	8,118	134,438.0
R2037	On 04/08/2022	Bond Future	10.10	Call	75.80000	0.07580		80.07000	0.08007	75.800	10.33	0.05	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,051.35000	2.05135		2,049.48000	2.04948	2,051.350	11.61	0.57	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,249.30000	2.24930		2,276.85000	2.27685	2,249.300	12.15	0.61	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	783.77000	0.78377		788.19000	0.78819	783.770	12.59	0.28	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	254.92000	0.25492		259.04000	0.25904	254.920	13.53	0.11	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.20177	83.27713		11.19735	83.30378		11.00	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.35403	80.39093		11.34903	80.42042		11.19	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.49436	81.83699		11.48883	81.86895		10.86	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			11.16042	83.78283		11.15111	83.84452		12.11	0.00	921,611.13	11	120,043.0
R2040	On 04/08/2022	Bond Future	9.70	Call	4.21000	0.00421		4.80000	0.00480	4.210	10.57	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	541.62000	0.54162		565.97000	0.56597	541.620	11.64	0.23	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	186.81000	0.18681		187.74000	0.18774	186.810	14.43	0.08	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.32367	84.97087		11.31375	85.03510		11.68	0.00	0.00	0	3,965.0
R2040	On 03/11/2022	Bond Future	10.70	Call	919.52000	0.91952		942.75000	0.94275	919.520	10.92	0.26	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.20	Call	2,195.72000	2.19572		2,233.99000	2.23399	2,195.720	11.62	0.47	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	12.52	Put	629.94000	0.62994		626.01000	0.62601	629.940	13.83	0.15	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.47210	81.86232		11.46141	81.93004		11.90	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.60874	83.33516		11.59731	83.40616		11.54	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			11.17859	80.60816		11.17927	80.60357		12.89	0.00	0.00	0	76,692.0
R2044	On 03/11/2022	Bond Future			11.33300	81.75118		11.33346	81.74815		12.44	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.47311	78.71487		11.47322	78.71416		12.70	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 04/05/2023	Bond Future			11.60168		80.13125		11.60149	80.13245		12.33	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			11.10981		83.96282		11.09972	84.03317		12.69	0.00	419,814.10	5	200,684.0
R2048	On 04/08/2022	Bond Future	10.20	Call	83.79000		0.08379		90.85000	0.09085	83.790	11.24	0.05	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,129.79000		1.12979		1,169.82000	1.16982	1,129.790	12.54	0.38	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,200.07000		2.20007		2,174.79000	2.17479	2,200.070	12.69	0.56	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.26161		80.73069		11.25089	80.80369		12.91	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.39926		82.05896		11.38779	82.13540		12.49	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.51766		79.09926		11.50546	79.17911		12.80	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			10.86554		69.79162		10.84546	69.89902		11.49	0.00	8,933,327.36	128	27,815.0
R209	On 03/11/2022	Bond Future			11.02459		67.63632		11.00352	67.74659		11.61	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	29.57000		0.02957		32.37000	0.03237	29.570	10.22	0.02	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,954.77000		5.95477		5,861.97000	5.86197	5,954.770	10.51	0.87	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,158.74000		2.15874		2,111.44000	2.11144	2,158.740	11.90	0.49	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.16510		68.74958		11.14290	68.86354		11.24	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.29190		66.83377		11.26857	66.95140		11.41	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			226.56067		226.56067		226.38948	226.38948			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			226.86184		226.86184		226.69248	226.69248			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			230.64137		230.64137		230.47530	230.47530			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			231.76427		231.76427		231.60050	231.60050			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			10.31601		84.53954		10.27091	84.76106		8.84	0.00	0.00	0	27,150.0
R213	On 03/11/2022	Bond Future			10.50465		82.19981		10.45721	82.42608		8.87	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	121.02000		0.12102		138.54000	0.13854	121.020	8.05	0.07	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	139.96000		0.13996		159.72000	0.15972	139.960	8.03	0.07	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,918.91000		3.91891		3,756.46000	3.75646	3,918.910	8.56	0.75	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,423.77000		3.42377		3,273.70000	3.27370	3,423.770	8.67	0.70	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,756.66000		2.75666		2,625.80000	2.62580	2,756.660	8.83	0.61	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,261.50000		2.26150		2,147.24000	2.14724	2,261.500	8.96	0.54	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.67466		83.55146		10.62453	83.78378		8.47	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	235.42000		0.23542		260.69000	0.26069	235.420	7.76	0.10	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	Open Interest
R213	10.01	Put	4,185.44000	4.18544	4,028.91000	4.02891	4,185.440	8.15	0.70	0.00	0	476.0	
R213	10.35	Put	3,150.79000	3.15079	3,020.10000	3.02010	3,150.790	8.37	0.59	0.00	0	476.0	
R213	10.43	Call	1,794.30000	1.79430	1,902.04000	1.90204	1,794.300	8.43	0.44	0.00	0	912.0	
R213	12.20	Put	579.61000	0.57961	548.45000	0.54845	579.610	10.29	0.15	0.00	0	912.0	
R213	On 04/05/2023	Bond Future	10.82107	81.50361	10.76823	81.74204		8.57	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	11.15132	66.72717	11.13618	66.81066		12.65	0.00	4,070,357.37	61	13,186.0	
R214	On 03/11/2022	Bond Future	11.30534	64.38788	11.28942	64.47381		12.84	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future	11.44509	65.44702	11.42824	65.53621		12.43	0.00	0.00	0	0.0	
R214	On 04/05/2023	Bond Future	11.56569	63.32863	11.54796	63.42094		12.69	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>921,141,332.86</b>	<b>10,978</b>	<b>1 307 337.0</b>
<b>Grand Total:</b>											<b>921,141,332.86</b>	<b>10,978</b>	<b>1 307 337.0</b>