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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2022

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		825.57500	825.57500		828.01200	828.01200			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		836.09700	836.09700		838.56700	838.56700			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		847.91000	847.91000		850.42700	850.42700			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future		859.92900	859.92900		862.48600	862.48600			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		948.91200	948.91200		951.60500	951.60500			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		961.00600	961.00600		963.73600	963.73600			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		974.58500	974.58500		977.36600	977.36600			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future		988.39900	988.39900		991.22500	991.22500			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		846.24800	846.24800		848.44200	848.44200			0.00	0.00	0	128.00
ALBI	On 04/08/2022	Index Future		857.03300	857.03300		859.25800	859.25800			0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future		869.14300	869.14300		871.41000	871.41000			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future		881.46200	881.46200		883.76700	883.76700			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 03/02/2022	Bond Future	11.01500	80.30091		11.01500	80.30091			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.29888	77.15696		11.25973	77.36196			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.52034	78.17013		11.47950	78.37794			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.73001	75.50332		11.68739	75.71442			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.95775	76.59293		11.91323	76.80722			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 03/02/2022	Bond Future	11.45500	79.36594		11.45500	79.36594			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.71457	75.72729		11.67515	75.96797			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.91516	76.72179		11.87408	76.96575			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.10579	73.55654		12.06294	73.80434			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.30466	74.61899		12.26000	74.87047			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	834.82900	834.82900		836.99900	836.99900			0.00	8,348,290.00	1	985.00
GOVI	On 04/08/2022	GOVI	845.46900	845.46900		847.66900	847.66900			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	857.41400	857.41400		859.65800	859.65800			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	869.56800	869.56800		871.84800	871.84800			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.94049	155.94049		155.94049	155.94049			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	158.20187	158.20187		158.13984	158.13984			0.00	0.00	0	5,456.00
I2025	On 04/08/2022	Bond Future	158.66237	158.66237		158.59966	158.59966			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	160.92217	160.92217		160.85925	160.85925			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	161.58819	161.58819		161.52467	161.52467			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 03/02/2022	Bond Future	114.63486	114.63486		114.63486	114.63486			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	115.55932	115.55932		115.12603	115.12603			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	117.07667	117.07667		116.63785	116.63785			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	117.51607	117.51607		117.07149	117.07149			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	119.20990	119.20990		118.75911	118.75911			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

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 03/02/2022	Bond Future	112.19491	112.19491		112.19491	112.19491			0.00	0.00	0	0.00
I2033	On 05/05/2022	Bond Future	112.97315	112.97315		112.46384	112.46384			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	114.45648	114.45648		113.94061	113.94061			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	114.77693	114.77693		114.25431	114.25431			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.43111	116.43111		115.90117	115.90117			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/02/2022	Bond Future	127.70689	127.70689		127.70689	127.70689			0.00	0.00	0	0.00
I2038	On 05/05/2022	Bond Future	129.03138	129.03138		129.84725	129.84725			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future	128.90670	128.90670		129.73347	129.73347			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future	130.74313	130.74313		131.58222	131.58222			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	130.76775	130.76775		131.61920	131.61920			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 03/02/2022	Bond Future	117.82220	117.82220		117.82220	117.82220			0.00	0.00	0	0.00
I2046	On 05/05/2022	Bond Future	118.46445	118.46445		117.63998	117.63998			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future	120.02006	120.02006		119.18482	119.18482			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future	119.80026	119.80026		118.95362	118.95362			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	121.52728	121.52728		120.66875	120.66875			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 03/02/2022	Bond Future	119.99657	119.99657		119.99657	119.99657			0.00	0.00	0	0.00
I2050	On 05/05/2022	Bond Future	123.17316	123.17316		122.48152	122.48152			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future	122.76923	122.76923		122.06877	122.06877			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future	124.51825	124.51825		123.80824	123.80824			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	124.24555	124.24555		123.52543	123.52543			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
IGOV	On 05/05/2022	Index Future	314.47700	314.47700		313.85600	313.85600			0.00	0.00	0	498.00
IGOV	On 04/08/2022	Index Future	318.56200	318.56200		317.93300	317.93300			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	323.13800	323.13800		322.50500	322.50500			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future	327.79300	327.79300		327.15200	327.15200			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.17500	95.82500		4.15500	95.84500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.23500	95.76500		4.20500	95.79500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.56000	95.44000		4.52000	95.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.60000	95.40000		4.56000	95.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.92500	95.07500		4.86500	95.13500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	4.99000	95.01000		4.93000	95.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.35000	94.65000		5.27000	94.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.91000	94.09000		5.82000	94.18000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.29000	93.71000		6.19000	93.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.49500	93.50500		6.39000	93.61000			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
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.70500	93.29500		6.59500	93.40500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.89500	93.10500		6.76000	93.24000			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.59500	113.02928		7.59500	113.02928		5.24	0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.95991	113.67342		7.87114	114.03166		5.19	0.00	0.00	0	72,663.00
R186	On 05/05/2022	Bond Future	6.73	Call	30.48000	0.03048	47.11000	0.04711	30.480	4.75	0.03	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	237.51000	0.23751	315.41000	0.31541	237.510	4.99	0.16	0.00	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	417.01000	0.41701	530.80000	0.53080	417.010	5.09	0.25	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,007.00000	1.00700	1,200.81000	1.20081	1,007.000	5.24	0.46	0.00	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,578.55000	1.57855	1,821.17000	1.82117	1,578.550	5.36	0.60	0.00	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,141.27000	2.14127	2,416.64000	2.41664	2,141.270	5.49	0.70	0.00	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	332.58000	0.33258	283.31000	0.28331	332.580	5.68	0.19	0.00	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	177.42000	0.17742	150.48000	0.15048	177.420	5.87	0.11	0.00	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	104.36000	0.10436	88.43000	0.08843	104.360	6.02	0.07	0.00	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.16265	109.85147	8.06732	110.21444		5.23	0.00	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	141.04000	0.14104	182.62000	0.18262	141.040	4.43	0.09	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,243.25000	1.24325	1,419.46000	1.41946	1,243.250	5.21	0.43	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	225.67000	0.22567	198.77000	0.19877	225.670	6.25	0.10	0.00	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.34093	111.39276	8.23830	111.76133		4.98	0.00	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.54616	107.68565	8.43524	108.05966		5.06	0.00	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 03/02/2022	Bond Future			321.90632	321.90632	321.90632	321.90632				0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future			326.18647	326.18647	326.15941	326.15941				0.00	1,630,932.35	5	753.00
R197	On 04/08/2022	Bond Future			322.06614	322.06614	322.03894	322.03894				0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.65514	326.65514	326.62906	326.62906				0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			322.77335	322.77335	322.74754	322.74754				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 03/02/2022	Bond Future			244.79106	244.79106	244.79106	244.79106				0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future			249.03164	249.03164	248.75975	248.75975				0.00	0.00	0	6,392.00
R202	On 04/08/2022	Bond Future			247.83794	247.83794	247.56266	247.56266				0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			251.36838	251.36838	251.09017	251.09017				0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			250.42835	250.42835	250.14676	250.14676				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 03/02/2022	Bond Future			5.31000	105.91404	5.31000	105.91404			1.18	0.00	0.00	0	0.00
R2023	On 05/05/2022	Bond Future			5.40207	103.31316	5.48218	103.24964			1.02	0.00	0.00	0	14,672.00
R2023	On 04/08/2022	Bond Future			5.54599	104.62016	5.66436	104.55530			0.71	0.00	0.00	0	2,360.00

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R2023	On 03/11/2022	Bond Future			5.30184	102.21215		5.51062	102.14775		0.41	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 03/02/2022	Bond Future			9.22000	93.38739		9.22000	93.38739		8.69	0.00	0.00	0	0.00
R2030	On 05/05/2022	Bond Future			9.53567	93.90111		9.46978	94.23762		8.57	0.00	21,878,958.63	233	71,799.00
R2030	On 05/05/2022	Bond Future	7.73	Call	7.64000	0.00764		11.61000	0.01161	7.640	8.12	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	35.21000	0.03521		49.46000	0.04946	35.210	7.98	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	103.83000	0.10383		137.72000	0.13772	103.830	7.86	0.07	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	312.17000	0.31217		387.81000	0.38781	312.170	8.08	0.16	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	390.84000	0.39084		479.06000	0.47906	390.840	8.14	0.19	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	744.77000	0.74477		878.52000	0.87852	744.770	8.33	0.31	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,079.79000	2.07979		1,913.86000	1.91386	2,079.790	8.47	0.59	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,419.56000	1.41956		1,297.50000	1.29750	1,419.560	8.64	0.46	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,308.91000	1.30891		1,194.99000	1.19499	1,308.910	8.68	0.43	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	789.12000	0.78912		717.29000	0.71729	789.120	8.97	0.30	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	508.44000	0.50844		461.95000	0.46195	508.440	9.27	0.21	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	103.80000	0.10380		95.46000	0.09546	103.800	10.28	0.05	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.74399	91.10540		9.67478	91.44633		8.52	0.00	0.00	0	25,262.00
R2030	On 04/08/2022	Bond Future	8.30	Call	190.51000	0.19051		228.13000	0.22813	190.510	8.00	0.08	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	793.70000	0.79370		901.41000	0.90141	793.700	8.09	0.26	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	546.03000	0.54603		505.10000	0.50510	546.030	9.71	0.16	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.92500	92.38424		9.85239	92.73032		8.18	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.12599	89.69120		10.04962	90.04240		8.26	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	708.75000	0.70875		787.97000	0.78797	708.750	7.62	0.20	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,114.91000	4.11491		3,918.55000	3.91855	4,114.910	8.07	0.60	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,385.44000	3.38544		3,214.79000	3.21479	3,385.440	8.23	0.53	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 03/02/2022	Bond Future			9.66500	93.93096		9.66500	93.93096		9.74	0.00	0.00	0	0.00
R2032	On 05/05/2022	Bond Future			9.93376	90.43191		9.88894	90.69100		9.86	0.00	0.00	0	132,333.00
R2032	On 05/05/2022	Bond Future	9.58	Call	830.11000	0.83011		941.37000	0.94137	830.110	9.35	0.32	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,547.40000	2.54740		2,742.65000	2.74265	2,547.400	10.05	0.63	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,965.42000	2.96542		3,172.05000	3.17205	2,965.420	10.18	0.68	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	271.03000	0.27103		258.99000	0.25899	271.030	11.28	0.11	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	183.37000	0.18337		176.16000	0.17616	183.370	11.55	0.08	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.12251	91.59726		10.07574	91.85971		9.43	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	301.94000	0.30194		343.57000	0.34357	301.940	8.40	0.12	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,406.44000	1.40644		1,522.60000	1.52260	1,406.440	9.21	0.36	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	466.57000	0.46657		447.05000	0.44705	466.570	11.42	0.12	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.29632	88.73213		10.24745	88.99873		9.45	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	789.16000	0.78916		859.69000	0.85969	789.160	8.68	0.22	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	859.12000	0.85912		933.82000	0.93382	859.120	8.72	0.23	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,398.62000	3.39862		3,272.25000	3.27225	3,398.620	9.36	0.54	0.00	0	454.00

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	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,253.09000	3.25309	3,130.92000	3.13092	3,253.090	9.39	0.53	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,413.10000	2.41310	2,317.16000	2.31716	2,413.100	9.62	0.43	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,264.06000	2.26406	2,173.28000	2.17328	2,264.060	9.69	0.41	0.00	0	180.00
R2032	On 02/02/2023	Bond Future			10.48313	89.99247	10.43206	90.26301		9.16	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	891.61000	0.89161	960.77000	0.96077	891.610	8.46	0.22	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,160.38000	4.16038	4,021.86000	4.02186	4,160.380	8.95	0.57	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,218.90000	3.21890	3,105.05000	3.10505	3,218.900	9.16	0.48	0.00	0	454.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/02/2022	Bond Future			10.10500	95.12492	10.10500	95.12492		11.00	0.00	0.00	0	0.00
R2035	On 05/05/2022	Bond Future			10.34320	91.39240	10.30881	91.61610		11.18	0.00	0.00	0	70,243.00
R2035	On 05/05/2022	Bond Future	10.72	Call	3,495.92000	3.49592	3,682.84000	3.68284	3,495.920	11.84	0.69	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	929.65000	0.92965	899.90000	0.89990	929.650	12.02	0.27	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	25.43000	0.02543	26.15000	0.02615	25.430	14.35	0.01	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.53075	92.53011	10.49492	92.75679		10.69	0.00	0.00	0	48,495.00
R2035	On 04/08/2022	Bond Future	9.53	Call	482.96000	0.48296	531.99000	0.53199	482.960	9.49	0.16	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	960.34000	0.96034	1,037.77000	1.03777	960.340	9.94	0.26	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,760.01000	2.76001	2,901.33000	2.90133	2,760.010	10.72	0.51	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,448.36000	2.44836	2,371.88000	2.37188	2,448.360	10.82	0.45	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,419.78000	1.41978	1,375.73000	1.37573	1,419.780	11.45	0.29	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	452.31000	0.45231	441.38000	0.44138	452.310	13.10	0.11	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.69519	89.36561	10.65788	89.59591		10.74	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,064.48000	1.06448	1,136.16000	1.13616	1,064.480	9.83	0.25	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,658.75000	3.65875	3,558.42000	3.55842	3,658.750	10.60	0.52	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,495.42000	2.49542	2,423.22000	2.42322	2,495.420	10.94	0.40	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.87097	90.67311	10.83211	90.90676		10.46	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,226.54000	1.22654	1,296.81000	1.29681	1,226.540	9.78	0.25	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,436.07000	4.43607	4,328.14000	4.32814	4,436.070	10.40	0.53	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,276.53000	3.27653	3,192.34000	3.19234	3,276.530	10.68	0.43	0.00	0	582.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/02/2022	Bond Future			10.26500	86.82820	10.26500	86.82820		12.22	0.00	0.00	0	0.00
R2037	On 05/05/2022	Bond Future			10.50269	87.45246	10.45789	87.74856		11.87	0.00	0.00	0	85,081.00
R2037	On 04/08/2022	Bond Future			10.68281	84.32332	10.63620	84.62332		11.95	0.00	0.00	0	49,415.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,170.56000	1.17056	1,280.97000	1.28097	1,170.560	11.12	0.30	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,184.47000	2.18447	2,088.06000	2.08806	2,184.470	12.11	0.41	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	4,820.87000	4.82087	5,051.71000	5.05171	4,820.870	12.53	0.69	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,213.91000	1.21391	1,159.43000	1.15943	1,213.910	12.89	0.25	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	676.16000	0.67616	647.26000	0.64726	676.160	13.83	0.15	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.83918	85.50740	10.79077	85.81198		11.46	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.00853	82.46667	10.95817	82.77579		11.76	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

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 06/10/2015		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/02/2022		Bond Future	10.37500	89.09180	10.37500	89.09180		12.87	0.00	0.00	0	0.00
R2040	On 05/05/2022		Bond Future	10.60199	89.74311	10.56751	89.98964		12.49	0.00	0.00	0	61,245.00
R2040	On 05/05/2022	9.82	Call	318.19000	0.31819	371.13000	0.37113	318.190	11.30	0.13	0.00	0	1,200.00
R2040	On 05/05/2022	10.57	Call	2,089.78000	2.08978	2,251.88000	2.25188	2,089.780	12.59	0.50	0.00	0	1,200.00
R2040	On 05/05/2022	13.04	Put	21.58000	0.02158	22.29000	0.02229	21.580	16.08	0.01	0.00	0	1,200.00
R2040	On 04/08/2022		Bond Future	10.77569	86.39313	10.73983	86.64290		12.60	0.00	0.00	0	39,528.00
R2040	On 04/08/2022	9.70	Call	442.21000	0.44221	489.77000	0.48977	442.210	11.12	0.14	0.00	0	460.00
R2040	On 04/08/2022	10.70	Call	2,770.52000	2.77052	2,919.89000	2.91989	2,770.520	12.54	0.49	0.00	0	460.00
R2040	On 04/08/2022	12.24	Put	616.88000	0.61688	601.12000	0.60112	616.880	15.13	0.13	0.00	0	460.00
R2040	On 03/11/2022		Bond Future	10.92627	87.60640	10.88903	87.86007		12.08	0.00	0.00	0	0.00
R2040	On 02/02/2023		Bond Future	11.08897	84.34525	11.05025	84.60271		12.42	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 03/02/2022		Bond Future	10.43500	85.76781	10.43500	85.76781		13.62	0.00	0.00	0	0.00
R2044	On 05/05/2022		Bond Future	10.65413	86.36649	10.62476	86.58103		13.21	0.00	0.00	0	52,925.00
R2044	On 04/08/2022		Bond Future	10.81908	83.09818	10.78855	83.31551		13.34	0.00	0.00	0	21,683.00
R2044	On 03/11/2022		Bond Future	10.96183	84.26522	10.93014	84.48596		12.79	0.00	0.00	0	0.00
R2044	On 02/02/2023		Bond Future	11.11571	81.08178	11.08277	81.30587		13.16	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 03/02/2022		Bond Future	10.36500	89.41910	10.36500	89.41910		13.43	0.00	0.00	0	0.00
R2048	On 05/05/2022		Bond Future	10.57054	85.64551	10.54629	85.82969		13.70	0.00	85,645,510.00	1,000	191,775.00
R2048	On 04/08/2022		Bond Future	10.72679	86.71114	10.70158	86.89777		13.14	0.00	0.00	0	6,016.00
R2048	On 04/08/2022	9.70	Call	483.02000	0.48302	523.28000	0.52328	483.020	11.59	0.14	0.00	0	2,400.00
R2048	On 04/08/2022	10.40	Call	2,028.29000	2.02829	2,127.41000	2.12741	2,028.290	12.70	0.39	0.00	0	2,400.00
R2048	On 03/11/2022		Bond Future	10.86287	83.52744	10.83669	83.71707		13.27	0.00	0.00	0	0.00
R2048	On 02/02/2023		Bond Future	11.00686	84.75017	10.97966	84.94268		12.95	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 03/02/2022		Bond Future	10.06500	73.78473	10.06500	73.78473		12.31	0.00	0.00	0	0.00
R209	On 05/05/2022		Bond Future	10.29286	71.13391	10.25322	71.36134		12.49	0.00	30,231,911.75	425	18,904.00
R209	On 05/05/2022	9.75	Call	521.41000	0.52141	597.20000	0.59720	521.410	11.67	0.23	0.00	0	8,525.00
R209	On 05/05/2022	10.25	Put	1,858.94000	1.85894	1,774.90000	1.77490	1,858.940	12.49	0.51	72,537,476.35	2,000	11,000.00
R209	On 05/05/2022	10.75	Put	812.83000	0.81283	777.67000	0.77767	812.830	13.30	0.28	78,449,621.76	4,000	1,050.00
R209	On 05/05/2022	12.00	Put	82.45000	0.08245	81.59000	0.08159	82.450	15.64	0.04	0.00	0	12,050.00
R209	On 04/08/2022		Bond Future	10.45242	72.05056	10.41134	72.28095		11.99	0.00	0.00	0	1,550.00
R209	On 03/11/2022		Bond Future	10.59842	69.91724	10.55581	70.15123		12.02	0.00	27,966,896.00	400	400.00
R209	On 03/11/2022	9.50	Call	641.94000	0.64194	0.00000	0.00000	641.940	10.90	0.19	26,097,235.75	2,000	1,000.00
R209	On 03/11/2022	10.50	Put	3,167.28000	3.16728	0.00000	0.00000	3,167.280	12.02	0.51	35,557,309.17	1,000	1,000.00
R209	On 03/11/2022	11.50	Put	1,284.56000	1.28456	0.00000	0.00000	1,284.560	13.33	0.25	35,298,989.82	2,000	1,000.00
R209	On 02/02/2023		Bond Future	10.75299	70.91024	10.70880	71.14770		11.75	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

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
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 03/02/2022	Bond Future	214.41192	214.41192		214.41192	214.41192			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future	215.05023	215.05023		214.58817	214.58817			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future	217.87397	217.87397		217.40601	217.40601			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	218.05236	218.05236		217.57860	217.57860			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	221.19545	221.19545		220.71540	220.71540			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 03/02/2022	Bond Future	9.49000	88.19916		9.49000	88.19916		9.35	0.00	0.00	0	0.00
R213	On 05/05/2022	Bond Future	9.76933	85.22093		9.72446	85.45457		9.58	0.00	0.00	0	24,243.00
R213	On 04/08/2022	Bond Future	9.96509	86.28372		9.91818	86.52049		9.13	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.13677	83.97583		10.08773	84.21632		9.12	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	741.68000	0.74168	806.16000	0.80616	741.680	8.49	0.22	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	816.90000	0.81690	885.74000	0.88574	816.900	8.54	0.24	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,415.51000	3.41551	3,293.64000	3.29364	3,415.510	9.02	0.57	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,034.53000	3.03453	2,923.16000	2.92316	3,034.530	9.11	0.53	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,525.23000	2.52523	2,428.98000	2.42898	2,525.230	9.24	0.47	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,153.71000	2.15371	2,069.61000	2.06961	2,153.710	9.39	0.42	0	200.00
R213	On 02/02/2023	Bond Future	10.32236	85.20236		10.27106	85.44634		8.88	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	861.99000	0.86199	926.73000	0.92673	861.990	8.22	0.22	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,787.26000	3.78726	3,663.81000	3.66381	3,787.260	8.75	0.56	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,949.51000	2.94951	2,847.61000	2.84761	2,949.510	8.94	0.48	0	476.00
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 03/02/2022	Bond Future	10.38500	70.90719		10.38500	70.90719		13.43	0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future	10.59822	68.10997		10.55852	68.34680		13.67	0.00	0.00	0	17,027.00
R214	On 04/08/2022	Bond Future	10.75720	68.95730		10.71603	69.19723		13.12	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	10.89593	66.65700		10.85328	66.90064		13.24	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.04259	67.63274		10.99839	67.87996		12.94	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 :											423,643,131.59	13,064	467.000000000

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
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Grand Total:											423,643,131.59	13,064	467.00000000
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