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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2022

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	826.68600	826.68600	827.38100	827.38100					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	837.43700	837.43700	838.14400	838.14400					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	850.15500	850.15500	850.88000	850.88000					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	862.66300	862.66300	863.40000	863.40000					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	957.86100	957.86100	958.07600	958.07600					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	970.31900	970.31900	970.53900	970.53900					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	985.05500	985.05500	985.28600	985.28600					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	999.54700	999.54700	999.78400	999.78400					0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	852.80200	852.80200	853.46600	853.46600					0.00	0.00	0	134.00
ALBI	On 04/08/2022	Index Future	863.89300	863.89300	864.56800	864.56800					0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	877.01300	877.01300	877.70500	877.70500					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	889.91600	889.91600	890.62000	890.62000					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	11.16095	77.88257		11.14263	77.97966			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.37258	78.92572		11.35344	79.02436			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.55974	76.35159		11.53968	76.45240			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.77167	77.49428		11.75070	77.59680			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	11.58309	76.53500		11.56970	76.61805			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.77482	77.56068		11.76085	77.64504			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	11.94574	74.48920		11.93109	74.57554			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.13099	75.60506		12.11571	75.69288			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	841.38000	841.38000		842.02000	842.02000			0.00	0.00	0	986.00
GOVI	On 04/08/2022	GOVI	852.32200	852.32200		852.97300	852.97300			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	865.26700	865.26700		865.93400	865.93400			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	877.99700	877.99700		878.67600	878.67600			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	158.48947	158.48947		158.54050	158.54050			0.00	0.00	0	5,456.00
I2025	On 04/08/2022	Bond Future	158.99530	158.99530		159.04709	159.04709			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	161.42726	161.42726		161.48118	161.48118			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.18696	162.18696		162.24173	162.24173			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	115.90501	115.90501		116.27171	116.27171			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	117.45711	117.45711		117.82908	117.82908			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	118.02516	118.02516		118.40349	118.40349			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	119.78925	119.78925		120.17349	120.17349			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	113.44223	113.44223		113.53652	113.53652			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	114.96121	114.96121		115.05715	115.05715			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.40911	115.40911		115.50718	115.50718			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.13404	117.13404		117.23381	117.23381			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			130.88838	130.88838		131.12337	131.12337			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future			130.82260	130.82260		131.06064	131.06064			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			132.82433	132.82433		133.06713	133.06713			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.95009	132.95009		133.19648	133.19648			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			119.36911	119.36911		119.14787	119.14787			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			120.96773	120.96773		120.74369	120.74369			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			120.88844	120.88844		120.66155	120.66155			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			122.69560	122.69560		122.46586	122.46586			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			123.49919	123.49919		124.06809	124.06809			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future			123.13214	123.13214		123.70863	123.70863			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			125.01626	125.01626		125.60233	125.60233			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			124.81737	124.81737		125.41217	125.41217			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			315.79400	315.79400		316.09500	316.09500			0.00	0.00	0	498.00
I GOV	On 04/08/2022	Index Future			319.97800	319.97800		320.28400	320.28400			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			324.91300	324.91300		325.22700	325.22700			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			329.76800	329.76800		330.08700	330.08700			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.19500	95.80500		4.17500	95.82500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.28500	95.71500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.61000	95.39000		4.55000	95.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.69000	95.31000		4.60000	95.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.98500	95.01500		4.90500	95.09500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.09000	94.91000		4.96000	95.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.43000	94.57000		5.31000	94.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.98500	94.01500		5.85500	94.14500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.34000	93.66000		6.22000	93.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.55000	93.45000		6.41500	93.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.76000	93.24000		6.61500	93.38500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.90500	93.09500		6.77000	93.23000			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.91817	113.84168		7.89367	113.94060		5.22	0.00	463,335,637.60	4,070	72,376.00
R186	On 05/05/2022	Bond Future	6.73	Call	38.25000	0.03825		43.37000	0.04337	38.250	4.92	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	237.90000	0.23790		259.29000	0.25929	237.900	4.91	0.17	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	423.17000	0.42317		454.99000	0.45499	423.170	5.00	0.26	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,046.53000	1.04653		1,101.76000	1.10176	1,046.530	5.18	0.48	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	1,638.42000	1.63842	1,707.56000	1.70756	1,638.420	5.28	0.63	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.35	Call	2,217.24000	2.21724	2,295.57000	2.29557	2,217.240	5.38	0.73	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.64	Put	266.02000	0.26602	254.50000	0.25450	266.020	5.55	0.16	0.00	0	4,035.00	
R186	On 05/05/2022	Bond Future	8.94	Put	135.51000	0.13551	129.64000	0.12964	135.510	5.75	0.09	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	9.18	Put	76.57000	0.07657	73.31000	0.07331	76.570	5.90	0.06	0.00	0	454.00	
R186	On 04/08/2022	Bond Future			8.11014	110.05122	8.08375	110.15177		5.29	0.00	0.00	0	8.00	
R186	On 04/08/2022	Bond Future	6.96	Call	168.16000	0.16816	180.69000	0.18069	168.160	4.54	0.10	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	7.96	Call	1,296.19000	1.29619	1,346.31000	1.34631	1,296.190	5.15	0.45	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	9.78	Put	188.96000	0.18896	182.53000	0.18253	188.960	6.18	0.09	0.00	0	3,600.00	
R186	On 03/11/2022	Bond Future			8.25178	111.71283	8.22315	111.81587		5.02	0.00	0.00	0	0.00	
R186	On 02/02/2023	Bond Future			8.43257	108.06868	8.40159	108.17344		5.12	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			326.14849	326.14849	326.28892	326.28892			0.00	0.00	0	753.00	
R197	On 04/08/2022	Bond Future			322.11313	322.11313	322.25515	322.25515			0.00	0.00	0	0.00	
R197	On 03/11/2022	Bond Future			327.04340	327.04340	327.19028	327.19028			0.00	0.00	0	0.00	
R197	On 02/02/2023	Bond Future			323.34089	323.34089	323.48877	323.48877			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			250.16596	250.16596	250.13097	250.13097			0.00	0.00	0	6,392.00	
R202	On 04/08/2022	Bond Future			249.05281	249.05281	249.01740	249.01740			0.00	0.00	0	91.00	
R202	On 03/11/2022	Bond Future			252.86293	252.86293	252.82906	252.82906			0.00	0.00	0	0.00	
R202	On 02/02/2023	Bond Future			252.07890	252.07890	252.04401	252.04401			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			5.49327	103.24085	5.42977	103.29119		0.97	0.00	10,943,530.10	106	14,778.00	
R2023	On 04/08/2022	Bond Future			5.63120	104.57347	5.53669	104.62526		0.68	0.00	0.00	0	2,360.00	
R2023	On 03/11/2022	Bond Future			5.10240	102.27373	4.93167	102.32652		0.35	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			9.35761	94.81410	9.35449	94.83020		8.57	0.00	298,474,786.80	3,148	74,195.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	13.00000	0.01300	13.80000	0.01380	13.000	8.09	0.01	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	58.22000	0.05822	60.79000	0.06079	58.220	7.96	0.04	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	165.62000	0.16562	171.03000	0.17103	165.620	7.85	0.10	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	461.84000	0.46184	472.04000	0.47204	461.840	8.06	0.22	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	568.58000	0.56858	579.99000	0.57999	568.580	8.12	0.26	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.15	Call	1,031.61000	1.03161	1,046.71000	1.04671	1,031.610	8.33	0.40	0.00	0	7,500.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	1,548.43000	1.54843	1,549.64000	1.54964	1,548.430	8.47	0.50	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.60	Put	1,006.82000	1.00682	1,009.76000	1.00976	1,006.820	8.64	0.37	0.00	0	5,000.00	

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R2030	On 05/05/2022	Bond Future	9.65	Put	919.12000	0.91912		922.26000	0.92226	919.120	8.68	0.34	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	522.89000	0.52289		526.56000	0.52656	522.890	8.97	0.22	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	322.52000	0.32252		325.94000	0.32594	322.520	9.27	0.15	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	57.10000	0.05710		58.56000	0.05856	57.100	10.28	0.03	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.55209	92.05470		9.54876	92.07129		8.59	0.00	319,245,699.60	3,468	26,505.00
R2030	On 04/08/2022	Bond Future	8.30	Call	282.68000	0.28268		287.49000	0.28749	282.680	8.08	0.12	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	1,066.60000	1.06660		1,077.36000	1.07736	1,066.600	8.16	0.32	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	405.09000	0.40509		406.70000	0.40670	405.090	9.79	0.13	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.70343	93.44556		9.69978	93.46318		8.13	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			9.88242	90.81742		9.87853	90.83555		8.30	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	957.35000	0.95735		964.82000	0.96482	957.350	7.67	0.24	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,469.47000	3.46947		3,463.73000	3.46373	3,469.470	8.11	0.54	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,820.53000	2.82053		2,816.16000	2.81616	2,820.530	8.27	0.47	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			9.77229	91.37001		9.76912	91.38855		9.95	0.00	4,568,500.50	50	132,383.00
R2032	On 05/05/2022	Bond Future	9.58	Call	1,143.39000	1.14339		1,160.38000	1.16038	1,143.390	9.43	0.40	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	3,156.64000	3.15664		3,178.89000	3.17889	3,156.640	10.14	0.71	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	3,620.33000	3.62033		3,642.78000	3.64278	3,620.330	10.27	0.76	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	173.00000	0.17300		175.86000	0.17586	173.000	11.39	0.08	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	113.37000	0.11337		115.66000	0.11566	113.370	11.65	0.05	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			9.94982	92.57146		9.94646	92.59056		9.54	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	435.68000	0.43568		442.45000	0.44245	435.680	8.50	0.16	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,788.71000	1.78871		1,803.55000	1.80355	1,788.710	9.31	0.43	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	357.52000	0.35752		359.33000	0.35933	357.520	11.55	0.10	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.09872	89.81671		10.09508	89.83686		9.44	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	1,027.81000	1.02781		1,037.26000	1.03726	1,027.810	8.65	0.27	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	1,113.29000	1.11329		1,123.18000	1.12318	1,113.290	8.70	0.28	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.11	Put	2,820.32000	2.82032		2,816.02000	2.81602	2,820.320	9.35	0.48	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	2,691.44000	2.69144		2,687.45000	2.68745	2,691.440	9.38	0.47	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.49	Put	1,957.56000	1.95756		1,955.36000	1.95536	1,957.560	9.61	0.37	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	1,830.53000	1.83053		1,828.65000	1.82865	1,830.530	9.68	0.35	0.00	0	180.00
R2032	On 02/02/2023	Bond Future			10.26784	91.14051		10.26399	91.16122		9.22	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	1,168.78000	1.16878		1,177.74000	1.17774	1,168.780	8.52	0.26	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.16	Put	3,548.55000	3.54855		3,542.53000	3.54253	3,548.550	9.02	0.51	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.50	Put	2,705.52000	2.70552		2,701.34000	2.70134	2,705.520	9.22	0.42	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 05/05/2022	Bond Future			10.20836	92.27406		10.18958	92.39783		11.26	0.00	14,763,849.60	160	70,376.00
R2035	On 05/05/2022	Bond Future	10.72	Call	4,100.34000	4.10034		4,203.20000	4.20320	4,100.340	11.93	0.75	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	685.83000	0.68583		668.50000	0.66850	685.830	12.11	0.22	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	13.48000	0.01348		13.37000	0.01337	13.480	14.28	0.01	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.38657	93.44731		10.36697	93.57303		10.82	0.00	0.00	0	48,495.00

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 04/08/2022	Bond Future	9.53	Call	639.39000	0.63939		668.96000	0.66896	639.390	9.58	0.19	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,217.27000	1.21727		1,262.62000	1.26262	1,217.270	10.05	0.30	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	3,258.25000	3.25825		3,337.85000	3.33785	3,258.250	10.85	0.57	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,065.82000	2.06582		2,024.39000	2.02439	2,065.820	10.95	0.39	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,172.45000	1.17245		1,147.93000	1.14793	1,172.450	11.59	0.25	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	359.09000	0.35909		352.03000	0.35203	359.090	13.22	0.09	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.52995	90.39206		10.50947	90.52046		10.76	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,314.76000	1.31476		1,357.28000	1.35728	1,314.760	9.80	0.29	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,132.70000	3.13270		3,078.91000	3.07891	3,132.700	10.62	0.47	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,094.47000	2.09447		2,055.77000	2.05577	2,094.470	10.96	0.35	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.69106	91.76237		10.66972	91.89285		10.45	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,488.09000	1.48809		1,529.76000	1.52976	1,488.090	9.74	0.28	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	3,855.48000	3.85548		3,797.50000	3.79750	3,855.480	10.39	0.49	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,806.09000	2.80609		2,760.98000	2.76098	2,806.090	10.68	0.39	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 05/05/2022	Bond Future			10.36324	88.37913		10.34440	88.50546		11.95	0.00	16,350,139.05	185	84,908.00
R2037	On 04/08/2022	Bond Future			10.53428	85.28481		10.51466	85.41302		12.09	0.00	0.00	0	49,415.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,473.67000	1.47367		1,525.67000	1.52567	1,473.670	11.22	0.35	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,820.26000	1.82026		1,782.80000	1.78280	1,820.260	12.25	0.36	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	5,506.34000	5.50634		5,607.88000	5.60788	5,506.340	12.67	0.73	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	986.31000	0.98631		965.34000	0.96534	986.310	13.03	0.22	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	537.22000	0.53722		526.07000	0.52607	537.220	13.95	0.13	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.67076	86.57410		10.65030	86.70504		11.47	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			10.82608	83.59470		10.80480	83.72774		11.74	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			10.48876	90.55678		10.47504	90.65617		12.59	0.00	87,025,065.58	961	62,254.00
R2040	On 05/05/2022	Bond Future	9.82	Call	410.38000	0.41038		434.23000	0.43423	410.380	11.29	0.16	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,482.38000	2.48238		2,550.84000	2.55084	2,482.380	12.68	0.55	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	10.60000	0.01060		10.70000	0.01070	10.600	15.78	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.65465	87.24073		10.64036	87.34165		12.75	0.00	0.00	0	39,528.00
R2040	On 04/08/2022	Bond Future	9.70	Call	553.60000	0.55360		574.92000	0.57492	553.600	11.14	0.16	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	3,206.05000	3.20605		3,268.93000	3.26893	3,206.050	12.69	0.53	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	505.12000	0.50512		499.06000	0.49906	505.120	15.21	0.11	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.78718	88.55988		10.77227	88.66307		12.10	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			10.93749	85.35948		10.92198	85.46439		12.41	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			10.53622	87.23329		10.52759	87.29731		13.31	0.00	0.00	0	52,855.00
R2044	On 04/08/2022	Bond Future			10.69342	83.99877		10.68443	84.06382		13.50	0.00	0.00	0	21,683.00
R2044	On 03/11/2022	Bond Future			10.81886	85.26891		10.80945	85.33568		12.81	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
R2044	On 02/02/2023	Bond Future			10.96071	82.14522		10.95092	82.21316		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 05/05/2022	Bond Future			10.46338	86.46467		10.45469	86.53171		13.80	0.00	1,124,040.71	13	191,731.00
R2048	On 04/08/2022	Bond Future			10.61246	87.56338		10.60340	87.63157		13.30	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	578.10000	0.57810		594.28000	0.59428	578.100	11.48	0.16	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	2,378.27000	2.37827		2,416.85000	2.41685	2,378.270	12.84	0.44	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			10.73214	84.48198		10.72266	84.55195		13.29	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.86493	85.76348		10.85507	85.83469		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 05/05/2022	Bond Future			10.15958	71.90269		10.14067	72.01271		12.59	0.00	0.00	0	21,904.00
R209	On 05/05/2022	Bond Future	9.75	Call	694.25000	0.69425		734.47000	0.73447	694.250	11.73	0.29	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,466.88000	1.46688		1,429.25000	1.42925	1,466.880	12.59	0.44	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	598.08000	0.59808		582.30000	0.58230	598.080	13.39	0.22	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	48.67000	0.04867		47.86000	0.04786	48.670	15.55	0.02	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.31100	72.84815		10.29137	72.95987		12.14	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.43833	70.80211		10.41791	70.91611		12.04	0.00	0.00	0	400.00
R209	On 03/11/2022	Bond Future	9.50	Call	800.21000	0.80021		829.56000	0.82956	800.210	10.85	0.22	0.00	0	1,000.00
R209	On 03/11/2022	Bond Future	10.50	Put	2,721.33000	2.72133		2,674.60000	2.67460	2,721.330	12.04	0.46	0.00	0	1,000.00
R209	On 03/11/2022	Bond Future	11.50	Put	1,061.76000	1.06176		1,041.59000	1.04159	1,061.760	13.35	0.22	0.00	0	1,000.00
R209	On 02/02/2023	Bond Future			10.58014	71.84561		10.55896	71.96144		11.74	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			215.47348	215.47348		215.44766	215.44766			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			218.35899	218.35899		218.33344	218.33344			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			218.77334	218.77334		218.74865	218.74865			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			222.04365	222.04365		222.01915	222.01915			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			9.61324	86.03730		9.61004	86.05414		9.66	0.00	2,667,156.30	31	24,243.00
R213	On 04/08/2022	Bond Future			9.79756	87.13326		9.79416	87.15061		9.21	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			9.94379	84.92738		9.94010	84.94571		9.11	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	951.81000	0.95181		960.47000	0.96047	951.810	8.47	0.26	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	1,042.74000	1.04274		1,051.87000	1.05187	1,042.740	8.52	0.28	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	2,874.75000	2.87475		2,870.20000	2.87020	2,874.750	9.01	0.52	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,533.98000	2.53398		2,530.24000	2.53024	2,533.980	9.10	0.47	0.00	0	200.00

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	
R213	On 03/11/2022	Bond Future	10.19	Put	2,083.70000	2.08370	2,081.05000	2.08105	2,083.700	9.23	0.41	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,761.74000	1.76174	1,759.90000	1.75990	1,761.740	9.39	0.36	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.11120	86.21255	10.10730	86.23135		8.93	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	1,111.79000	1.11179	1,120.13000	1.12013	1,111.790	8.27	0.27	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,246.52000	3.24652	3,241.16000	3.24116	3,246.520	8.80	0.51	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,495.87000	2.49587	2,492.14000	2.49214	2,495.870	8.99	0.42	0.00	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 05/05/2022	Bond Future			10.47047	68.87673	10.45665	68.96049		13.76	0.00	0.00	0	16,551.00
R214	On 04/08/2022	Bond Future			10.62172	69.75195	10.60737	69.83698		13.28	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			10.74341	67.53477	10.72847	67.62173		13.25	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			10.87829	68.55911	10.86280	68.64750		12.93	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 :											1,218,498,405.84	12,192	372.000000000	
Grand Total:											1,218,498,405.84	12,192	372.000000000	