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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2022

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	826.41600		826.41600		826.68600	826.68600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	837.15700		837.15700		837.43700	837.43700			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	849.85000		849.85000		850.15500	850.15500			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	862.34700		862.34700		862.66300	862.66300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	957.48700		957.48700		957.86100	957.86100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	969.93000		969.93000		970.31900	970.31900			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	984.63700		984.63700		985.05500	985.05500			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	999.11700		999.11700		999.54700	999.54700			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	852.58500		852.58500		852.80200	852.80200			0.00	596,809,500.00	70	128.0
ALBI	On 04/08/2022	Index Future	863.66500		863.66500		863.89300	863.89300			0.00	0.00	0	90.0
ALBI	On 03/11/2022	Index Future	876.76100		876.76100		877.01300	877.01300			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	889.65400		889.65400		889.91600	889.91600			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 05/05/2022	Bond Future	11.16369		77.86806		11.16095	77.88257			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.37548		78.91079		11.37258	78.92572			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.56289		76.33578		11.55974	76.35159			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.77500		77.47802		11.77167	77.49428			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 05/05/2022	Bond Future	11.59646		76.45221		11.58309	76.53500			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.78878		77.47654		11.77482	77.56068			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	11.96037		74.40314		11.94574	74.48920			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.14625		75.51753		12.13099	75.60506			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 05/05/2022	GOVI	841.17300		841.17300		841.38000	841.38000			0.00	0.00	0	986.0
GOVI	On 04/08/2022	GOVI	852.10600		852.10600		852.32200	852.32200			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	865.02600		865.02600		865.26700	865.26700			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	877.74600		877.74600		877.99700	877.99700			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	158.48366		158.48366		158.48947	158.48947			0.00	0.00	0	5,456.0
I2025	On 04/08/2022	Bond Future	158.98890		158.98890		158.99530	158.99530			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	161.41951		161.41951		161.42726	161.42726			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	162.17877		162.17877		162.18696	162.18696			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 05/05/2022	Bond Future	116.26357		116.26357		115.90501	115.90501			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future	117.82022		117.82022		117.45711	117.45711			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	118.39277		118.39277		118.02516	118.02516			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.16215		120.16215		119.78925	119.78925			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 05/05/2022	Bond Future	113.45815		113.45815		113.44223	113.44223			0.00	0.00	0	2,371.0
I2033	On 04/08/2022	Bond Future	114.97702		114.97702		114.96121	114.96121			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	115.42421		115.42421		115.40911	115.40911			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.14911		117.14911		117.13404	117.13404			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 05/05/2022	Bond Future			130.65405		130.65405		130.88838	130.88838			0.00	0.00	0	4,174.0
I2038	On 04/08/2022	Bond Future			130.58455		130.58455		130.82260	130.82260			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			132.58161		132.58161		132.82433	132.82433			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.70358		132.70358		132.95009	132.95009			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 05/05/2022	Bond Future			119.38623		119.38623		119.36911	119.36911			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			120.98479		120.98479		120.96773	120.96773			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			120.90470		120.90470		120.88844	120.88844			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			122.71198		122.71198		122.69560	122.69560			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 05/05/2022	Bond Future			123.75104		123.75104		123.49919	123.49919			0.00	0.00	0	8,572.0
I2050	On 04/08/2022	Bond Future			123.38687		123.38687		123.13214	123.13214			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future			125.27387		125.27387		125.01626	125.01626			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			125.07858		125.07858		124.81737	124.81737			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 05/05/2022	Index Future			315.98200		315.98200		315.79400	315.79400			0.00	0.00	0	498.0
IGOV	On 04/08/2022	Index Future			320.16500		320.16500		319.97800	319.97800			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			325.09600		325.09600		324.91300	324.91300			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.95100		329.95100		329.76800	329.76800			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.16500		95.83500		4.19500	95.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.21500		95.78500		4.28500	95.71500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.59000		95.41000		4.61000	95.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.63000		95.37000		4.69000	95.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.97500		95.02500		4.98500	95.01500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.03000		94.97000		5.09000	94.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.40000		94.60000		5.43000	94.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.92500		94.07500		5.98500	94.01500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.29000		93.71000		6.34000	93.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.46000		93.54000		6.55000	93.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.63500		93.36500		6.76000	93.24000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.78500		93.21500		6.90500	93.09500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.93201		113.78586		7.91817	113.84168		5.22	0.00	0.00	0	72,376.0
R186	On 05/05/2022	Bond Future	6.73	Call	32.65000		0.03265		38.25000	0.03825	32.650	4.92	0.03	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	216.71000		0.21671		237.90000	0.23790	216.710	4.91	0.16	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	392.99000		0.39299		423.17000	0.42317	392.990	5.00	0.25	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	999.39000		0.99939		1,046.53000	1.04653	999.390	5.18	0.47	0.00	0	435.0

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 05/05/2022	Bond Future	8.14	Call	1,583.74000		1.58374		1,638.42000	1.63842	1,583.740	5.28	0.62	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,158.97000		2.15897		2,217.24000	2.21724	2,158.970	5.38	0.73	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	261.59000		0.26159		266.02000	0.26602	261.590	5.55	0.16	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	131.26000		0.13126		135.51000	0.13551	131.260	5.75	0.09	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	73.14000		0.07314		76.57000	0.07657	73.140	5.90	0.05	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.12508		109.99434		8.11014	110.05122		5.29	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	157.12000		0.15712		168.16000	0.16816	157.120	4.54	0.10	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,257.44000		1.25744		1,296.19000	1.29619	1,257.440	5.15	0.44	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	187.47000		0.18747		188.96000	0.18896	187.470	6.18	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.26810		111.65414		8.25178	111.71283		5.02	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.45027		108.00888		8.43257	108.06868		5.12	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 05/05/2022	Bond Future			326.17603		326.17603		326.14849	326.14849			0.00	0.00	0	753.0
R197	On 04/08/2022	Bond Future			322.14017		322.14017		322.11313	322.11313			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			327.06811		327.06811		327.04340	327.04340			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			323.36529		323.36529		323.34089	323.34089			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 05/05/2022	Bond Future			250.20101		250.20101		250.16596	250.16596			0.00	0.00	0	6,392.0
R202	On 04/08/2022	Bond Future			249.08758		249.08758		249.05281	249.05281			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			252.89615		252.89615		252.86293	252.86293			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			252.11223		252.11223		252.07890	252.07890			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 05/05/2022	Bond Future			5.41450		103.30330		5.49327	103.24085		0.97	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.51526		104.63702		5.63120	104.57347		0.68	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			4.89942		102.33649		5.10240	102.27373		0.35	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 05/05/2022	Bond Future			9.36594		94.77113		9.35761	94.81410		8.57	0.00	0.00	0	74,195.0
R2030	On 05/05/2022	Bond Future	7.73	Call	10.83000		0.01083		13.00000	0.01300	10.830	8.09	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	51.06000		0.05106		58.22000	0.05822	51.060	7.96	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	150.36000		0.15036		165.62000	0.16562	150.360	7.85	0.09	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	432.72000		0.43272		461.84000	0.46184	432.720	8.06	0.22	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	535.95000		0.53595		568.58000	0.56858	535.950	8.12	0.25	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	988.38000		0.98838		1,031.61000	1.03161	988.380	8.33	0.39	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,541.97000		1.54197		1,548.43000	1.54843	1,541.970	8.47	0.50	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	995.78000		0.99578		1,006.82000	1.00682	995.780	8.64	0.37	0.00	0	5,000.0

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R2030	On 05/05/2022	Bond Future	9.65	Put	907.56000	0.90756		919.12000	0.91912	907.560	8.68	0.34	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	510.46000	0.51046		522.89000	0.52289	510.460	8.97	0.22	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	311.31000	0.31131		322.52000	0.32252	311.310	9.27	0.14	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	52.60000	0.05260		57.10000	0.05710	52.600	10.28	0.03	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.56089	92.01090		9.55209	92.05470		8.59	0.00	0.00	0	26,505.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	269.15000	0.26915		282.68000	0.28268	269.150	8.08	0.11	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	1,036.40000	1.03640		1,066.60000	1.06660	1,036.400	8.16	0.32	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	399.45000	0.39945		405.09000	0.40509	399.450	9.79	0.13	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			9.71281	93.40031		9.70343	93.44556		8.13	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			9.89232	90.77129		9.88242	90.81742		8.30	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	937.10000	0.93710		957.35000	0.95735	937.100	7.67	0.24	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,482.31000	3.48231		3,469.47000	3.46947	3,482.310	8.11	0.54	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	2,829.78000	2.82978		2,820.53000	2.82053	2,829.780	8.27	0.47	0.00	0	102.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future			9.78584	91.29078		9.77229	91.37001		9.95	0.00	536,242,041.72	5,874	138,257.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,083.19000	1.08319		1,143.39000	1.14339	1,083.190	9.43	0.39	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,072.77000	3.07277		3,156.64000	3.15664	3,072.770	10.14	0.71	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	3,534.84000	3.53484		3,620.33000	3.62033	3,534.840	10.27	0.76	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	166.12000	0.16612		173.00000	0.17300	166.120	11.39	0.07	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	107.70000	0.10770		113.37000	0.11337	107.700	11.65	0.05	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			9.96400	92.49094		9.94982	92.57146		9.54	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	412.09000	0.41209		435.68000	0.43568	412.090	8.50	0.15	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,734.54000	1.73454		1,788.71000	1.78871	1,734.540	9.31	0.42	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	354.37000	0.35437		357.52000	0.35752	354.370	11.55	0.10	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.11365	89.73415		10.09872	89.81671		9.44	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	993.91000	0.99391		1,027.81000	1.02781	993.910	8.65	0.26	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	1,077.71000	1.07771		1,113.29000	1.11329	1,077.710	8.70	0.27	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	2,844.02000	2.84402		2,820.32000	2.82032	2,844.020	9.35	0.49	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,713.85000	2.71385		2,691.44000	2.69144	2,713.850	9.38	0.47	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	1,972.42000	1.97242		1,957.56000	1.95756	1,972.420	9.61	0.37	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,844.00000	1.84400		1,830.53000	1.83053	1,844.000	9.68	0.35	0.00	0	180.0	
R2032	On 02/02/2023	Bond Future			10.28346	91.05655		10.26784	91.14051		9.22	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	1,136.46000	1.13646		1,168.78000	1.16878	1,136.460	8.52	0.26	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,577.95000	3.57795		3,548.55000	3.54855	3,577.950	9.02	0.52	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,727.43000	2.72743		2,705.52000	2.70552	2,727.430	9.22	0.43	0.00	0	454.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 05/05/2022	Bond Future			10.20641	92.28690		10.20836	92.27406		11.26	0.00	5,537,214.00	60	70,436.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	4,079.48000	4.07948		4,100.34000	4.10034	4,079.480	11.93	0.75	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	654.56000	0.65456		685.83000	0.68583	654.560	12.11	0.21	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	11.43000	0.01143		13.48000	0.01348	11.430	14.28	0.01	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			10.38458	93.46006		10.38657	93.44731		10.82	0.00	0.00	0	48,495.0	

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 04/08/2022	Bond Future	9.53	Call	627.21000	0.62721		639.39000	0.63939	627.210	9.58	0.19	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,201.50000	1.20150		1,217.27000	1.21727	1,201.500	10.05	0.30	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	3,241.65000	3.24165		3,258.25000	3.25825	3,241.650	10.85	0.57	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,037.25000	2.03725		2,065.82000	2.06582	2,037.250	10.95	0.39	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,148.65000	1.14865		1,172.45000	1.17245	1,148.650	11.59	0.25	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	346.31000	0.34631		359.09000	0.35909	346.310	13.22	0.09	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.52802	90.40415		10.52995	90.39206		10.76	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	1,303.60000	1.30360		1,314.76000	1.31476	1,303.600	9.80	0.29	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,108.56000	3.10856		3,132.70000	3.13270	3,108.560	10.62	0.47	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,072.51000	2.07251		2,094.47000	2.09447	2,072.510	10.96	0.35	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future			10.68909	91.77441		10.69106	91.76237		10.45	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,478.87000	1.47887		1,488.09000	1.48809	1,478.870	9.74	0.28	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,833.75000	3.83375		3,855.48000	3.85548	3,833.750	10.39	0.49	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,785.78000	2.78578		2,806.09000	2.80609	2,785.780	10.68	0.39	0.00	0	582.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 05/05/2022	Bond Future			10.37173	88.32229		10.36324	88.37913		11.95	0.00	11,481,897.70	130	85,038.0	
R2037	On 04/08/2022	Bond Future			10.54314	85.22701		10.53428	85.28481		12.09	0.00	0.00	0	49,415.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,432.70000	1.43270		1,473.67000	1.47367	1,432.700	11.22	0.34	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,817.58000	1.81758		1,820.26000	1.82026	1,817.580	12.25	0.36	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	5,442.72000	5.44272		5,506.34000	5.50634	5,442.720	12.67	0.73	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	979.34000	0.97934		986.31000	0.98631	979.340	13.03	0.22	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	529.80000	0.52980		537.22000	0.53722	529.800	13.95	0.13	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.68005	86.51474		10.67076	86.57410		11.47	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.83577	83.53423		10.82608	83.59470		11.74	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 05/05/2022	Bond Future			10.49729	90.49507		10.48876	90.55678		12.59	0.00	0.00	0	62,254.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	379.00000	0.37900		410.38000	0.41038	379.000	11.29	0.16	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,408.79000	2.40879		2,482.38000	2.48238	2,408.790	12.68	0.55	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	9.23000	0.00923		10.60000	0.01060	9.230	15.78	0.00	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			10.66355	87.17796		10.65465	87.24073		12.75	0.00	0.00	0	39,528.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	529.49000	0.52949		553.60000	0.55360	529.490	11.14	0.16	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	3,146.31000	3.14631		3,206.05000	3.20605	3,146.310	12.69	0.53	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	497.14000	0.49714		505.12000	0.50512	497.140	15.21	0.11	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			10.79652	88.49533		10.78718	88.55988		12.10	0.00	0.00	0	0.0	
R2040	On 02/02/2023	Bond Future			10.94721	85.29383		10.93749	85.35948		12.41	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 05/05/2022	Bond Future			10.54484	87.16942		10.53622	87.23329		13.31	0.00	7,496,570.12	86	52,812.0	
R2044	On 04/08/2022	Bond Future			10.70241	83.93381		10.69342	83.99877		13.50	0.00	0.00	0	21,683.0	
R2044	On 03/11/2022	Bond Future			10.82827	85.20223		10.81886	85.26891		12.81	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 02/02/2023	Bond Future			10.97050		82.07737		10.96071	82.14522		13.16	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 05/05/2022	Bond Future			10.46690		86.43755		10.46338	86.46467		13.80	0.00	81,510,609.65	943	191,620.0
R2048	On 04/08/2022	Bond Future			10.61615		87.53564		10.61246	87.56338		13.30	0.00	0.00	0	6,019.0
R2048	On 04/08/2022	Bond Future	9.70	Call	558.90000		0.55890		578.10000	0.57810	558.900	11.48	0.16	0.00	0	2,400.0
R2048	On 04/08/2022	Bond Future	10.40	Call	2,339.80000		2.33980		2,378.27000	2.37827	2,339.800	12.84	0.43	0.00	0	2,400.0
R2048	On 03/11/2022	Bond Future			10.73607		84.45301		10.73214	84.48198		13.29	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.86903		85.73390		10.86493	85.76348		12.95	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 05/05/2022	Bond Future			10.16301		71.88276		10.15958	71.90269		12.59	0.00	0.00	0	21,904.0
R209	On 05/05/2022	Bond Future	9.75	Call	663.84000		0.66384		694.25000	0.69425	663.840	11.73	0.28	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,444.60000		1.44460		1,466.88000	1.46688	1,444.600	12.59	0.44	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	577.73000		0.57773		598.08000	0.59808	577.730	13.39	0.22	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	43.85000		0.04385		48.67000	0.04867	43.850	15.55	0.02	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.31459		72.82775		10.31100	72.84815		12.14	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.44215		70.78082		10.43833	70.80211		12.04	0.00	0.00	0	400.0
R209	On 03/11/2022	Bond Future	9.50	Call	784.48000		0.78448		800.21000	0.80021	784.480	10.85	0.22	0.00	0	1,000.0
R209	On 03/11/2022	Bond Future	10.50	Put	2,714.78000		2.71478		2,721.33000	2.72133	2,714.780	12.04	0.46	0.00	0	1,000.0
R209	On 03/11/2022	Bond Future	11.50	Put	1,052.94000		1.05294		1,061.76000	1.06176	1,052.940	13.35	0.22	0.00	0	1,000.0
R209	On 02/02/2023	Bond Future			10.58413		71.82382		10.58014	71.84561		11.74	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 05/05/2022	Bond Future			215.62038		215.62038		215.47348	215.47348			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			218.50728		218.50728		218.35899	218.35899			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			218.92208		218.92208		218.77334	218.77334			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			222.19420		222.19420		222.04365	222.04365			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 05/05/2022	Bond Future			9.62683		85.96582		9.61324	86.03730		9.66	0.00	0.00	0	24,243.0
R213	On 04/08/2022	Bond Future			9.81181		87.06057		9.79756	87.13326		9.21	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			9.95880		84.85287		9.94379	84.92738		9.11	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	920.94000		0.92094		951.81000	0.95181	920.940	8.47	0.26	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	1,010.12000		1.01012		1,042.74000	1.04274	1,010.120	8.52	0.28	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	2,898.65000		2.89865		2,874.75000	2.87475	2,898.650	9.01	0.52	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,554.57000		2.55457		2,533.98000	2.53398	2,554.570	9.10	0.48	0.00	0	200.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Opt Inter
R213	On 03/11/2022	Bond Future	10.19	Put	2,099.79000	2.09979		2,083.70000	2.08370	2,099.790	9.23	0.42	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,774.44000	1.77444		1,761.74000	1.76174	1,774.440	9.39	0.37	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.12693	86.13675		10.11120	86.21255		8.93	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	1,081.79000	1.08179		1,111.79000	1.11179	1,081.790	8.27	0.26	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,272.63000	3.27263		3,246.52000	3.24652	3,272.630	8.80	0.51	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,515.41000	2.51541		2,495.87000	2.49587	2,515.410	8.99	0.43	0.00	0	476.0
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 05/05/2022	Bond Future			10.48427	68.79325		10.47047	68.87673		13.76	0.00	0.00	0	16,551.0
R214	On 04/08/2022	Bond Future			10.63607	69.66708		10.62172	69.75195		13.28	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			10.75834	67.44805		10.74341	67.53477		13.25	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			10.89376	68.47102		10.87829	68.55911		12.93	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 :													1,239,077,833.19	7,163	1 213 276.0
Grand Total:													1,239,077,833.19	7,163	1 213 276.0