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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2022

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	830.12900		830.12900		827.27700	827.27700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	840.45300		840.45300		837.56500	837.56500			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	852.97100		852.97100		850.04700	850.04700			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	865.49300		865.49300		862.52900	862.52900			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	964.01700		964.01700		959.70600	959.70600			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	976.00600		976.00600		971.64100	971.64100			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	990.54300		990.54300		986.12100	986.12100			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	1,005.08400		1,005.08400		1,000.60100	1,000.60100			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	859.39100		859.39100		855.32400	855.32400			0.00	0.00	0	124.0
ALBI	On 04/08/2022	Index Future	870.07900		870.07900		865.96100	865.96100			0.00	0.00	0	90.0
ALBI	On 03/11/2022	Index Future	883.03800		883.03800		878.86600	878.86600			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	896.00100		896.00100		891.77100	891.77100			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	11.01897		78.63946		11.10382	78.18590			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.23331		79.64748		11.32176	79.18801			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.41918		77.06185		11.51087	76.59750			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.62541		78.21336		11.72091	77.74278			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	11.46825		77.25219		11.53168	76.85470			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.66267		78.24233		11.72873	77.83960			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	11.83288		75.15868		11.90124	74.75199			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.01378		76.28315		12.08480	75.87106			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	847.90800		847.90800		843.85800	843.85800			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	858.45300		858.45300		854.35200	854.35200			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	871.23900		871.23900		867.08500	867.08500			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	884.03000		884.03000		879.81600	879.81600			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	158.57730		158.57730		158.52740	158.52740			0.00	0.00	0	5,456.0
I2025	On 04/08/2022	Bond Future	158.99370		158.99370		158.94293	158.94293			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	161.37962		161.37962		161.33211	161.33211			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	162.13382		162.13382		162.08699	162.08699			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	116.36519		116.36519		116.32018	116.32018			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future	117.85686		117.85686		117.81111	117.81111			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	118.39690		118.39690		118.35344	118.35344			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.16319		120.16319		120.12008	120.12008			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	113.74669		113.74669		113.47902	113.47902			0.00	0.00	0	2,371.0
I2033	On 04/08/2022	Bond Future	115.20483		115.20483		114.93354	114.93354			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	115.62321		115.62321		115.35076	115.35076			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.34795		117.34795		117.07242	117.07242			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			130.39551		130.39551		130.76041	130.76041			0.00	0.00	0	4,174.0
I2038	On 04/08/2022	Bond Future			130.24849		130.24849		130.61805	130.61805			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			132.20380		132.20380		132.58211	132.58211			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.31635		132.31635		132.70170	132.70170			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			119.45818		119.45818		119.40677	119.40677			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			120.98935		120.98935		120.93721	120.93721			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			120.87557		120.87557		120.82568	120.82568			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			122.67929		122.67929		122.62974	122.62974			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			123.70756		123.70756		123.65494	123.65494			0.00	0.00	0	8,572.0
I2050	On 04/08/2022	Bond Future			123.27278		123.27278		123.21944	123.21944			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future			125.12320		125.12320		125.07202	125.07202			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			124.92256		124.92256		124.87174	124.87174			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			316.06800		316.06800		316.08900	316.08900			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			320.07600		320.07600		320.09700	320.09700			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			324.91900		324.91900		324.94400	324.94400			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.76400		329.76400		329.78900	329.78900			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.17500		95.82500		4.16500	95.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.21500		95.78500		4.21500	95.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.55000		95.45000		4.58000	95.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.61000		95.39000		4.63000	95.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.91500		95.08500		4.96500	95.03500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.97000		95.03000		5.02000	94.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.33000		94.67000		5.39000	94.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.84500		94.15500		5.91000	94.09000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.19000		93.81000		6.27000	93.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.35500		93.64500		6.44000	93.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.51500		93.48500		6.60500	93.39500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.66500		93.33500		6.74500	93.25500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.80088		114.31624		7.90253	113.90482		5.23	0.00	128,834,402.48	1,127	73,304.0
R186	On 05/05/2022	Bond Future	6.73	Call	51.37000		0.05137		35.40000	0.03540	51.370	4.93	0.05	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	306.90000		0.30690		232.18000	0.23218	306.900	4.92	0.21	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	531.33000		0.53133		418.14000	0.41814	531.330	5.00	0.32	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,259.65000		1.25965		1,049.96000	1.04996	1,259.650	5.19	0.55	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	1,921.52000	1.92152		1,652.07000	1.65207	1,921.520	5.29	0.69	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	2,550.54000	2.55054		2,240.28000	2.24028	2,550.540	5.39	0.79	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	178.72000	0.17872		238.16000	0.23816	178.720	5.56	0.12	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	85.62000	0.08562		117.81000	0.11781	85.620	5.76	0.06	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	45.92000	0.04592		64.89000	0.06489	45.920	5.91	0.04	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.00110	110.46746		8.11028	110.05068		5.34	0.00	0.00	0	8.0	
R186	On 04/08/2022	Bond Future	6.96	Call	205.86000	0.20586		160.99000	0.16099	205.860	4.54	0.12	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	1,519.52000	1.51952		1,278.04000	1.27804	1,519.520	5.32	0.49	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	168.80000	0.16880		180.57000	0.18057	168.800	6.39	0.08	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.14349	112.10321		8.26002	111.68319		5.09	0.00	0.00	0	0.0	
R186	On 02/02/2023	Bond Future			8.31637	108.46229		8.44191	108.03712		5.20	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			326.32285	326.32285		326.21282	326.21282			0.00	0.00	0	753.0	
R197	On 04/08/2022	Bond Future			322.10502	322.10502		321.99312	321.99312			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			326.94172	326.94172		326.83642	326.83642			0.00	0.00	0	0.0	
R197	On 02/02/2023	Bond Future			323.22924	323.22924		323.12545	323.12545			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			250.58587	250.58587		250.36214	250.36214			0.00	0.00	0	6,392.0	
R202	On 04/08/2022	Bond Future			249.33581	249.33581		249.10887	249.10887			0.00	0.00	0	91.0	
R202	On 03/11/2022	Bond Future			253.07792	253.07792		252.85416	252.85416			0.00	0.00	0	0.0	
R202	On 02/02/2023	Bond Future			252.29030	252.29030		252.06535	252.06535			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			5.31052	103.38583		5.36429	103.34314		0.93	0.00	0.00	0	14,778.0	
R2023	On 04/08/2022	Bond Future			5.47027	104.66170		5.55011	104.61791		0.68	0.00	0.00	0	2,360.0	
R2023	On 03/11/2022	Bond Future			4.91330	102.33220		5.04656	102.29099		0.37	0.00	0.00	0	0.0	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future			9.24259	95.41000		9.32685	94.97298		8.56	0.00	0.00	0	74,420.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	15.25000	0.01525		12.19000	0.01219	15.250	8.00	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	71.00000	0.07100		57.00000	0.05700	71.000	7.87	0.05	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	224.94000	0.22494		166.36000	0.16636	224.940	7.99	0.13	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	599.10000	0.59910		471.13000	0.47113	599.100	8.24	0.27	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	729.46000	0.72946		581.37000	0.58137	729.460	8.31	0.31	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.15	Call	1,269.37000	1.26937		1,059.96000	1.05996	1,269.370	8.50	0.46	0.00	0	7,500.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	1,252.25000	1.25225		1,433.63000	1.43363	1,252.250	8.63	0.43	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.60	Put	794.55000	0.79455		914.37000	0.91437	794.550	8.85	0.31	0.00	0	5,000.0	

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R2030	On 05/05/2022	Bond Future	9.65	Put	723.45000	0.72345		831.23000	0.83123	723.450	8.90	0.29	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	405.21000	0.40521		460.60000	0.46060	405.210	9.26	0.18	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	244.76000	0.24476		277.68000	0.27768	244.760	9.57	0.12	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	39.09000	0.03909		45.22000	0.04522	39.090	10.52	0.02	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.44219	92.60403		9.53068	92.16139		8.61	0.00	0.00	0	26,505.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	330.64000	0.33064		283.46000	0.28346	330.640	8.04	0.13	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	1,269.60000	1.26960		1,079.84000	1.07984	1,269.600	8.34	0.36	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	359.27000	0.35927		377.16000	0.37716	359.270	10.09	0.11	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			9.59387	93.97620		9.68605	93.52948		8.21	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			9.76783	91.35345		9.86450	90.90098		8.36	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	1,118.62000	1.11862		965.64000	0.96564	1,118.620	7.81	0.27	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,239.34000	3.23934		3,408.17000	3.40817	3,239.340	8.31	0.51	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	2,624.11000	2.62411		2,764.88000	2.76488	2,624.110	8.46	0.44	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			9.66851	91.97985		9.74704	91.51788		9.95	0.00	0.00	0	138,257.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,413.31000	1.41331		1,164.56000	1.16456	1,413.310	9.77	0.46	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,608.91000	3.60891		3,226.97000	3.22697	3,608.910	10.48	0.76	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	4,102.14000	4.10214		3,699.88000	3.69988	4,102.140	10.66	0.80	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	128.81000	0.12881		145.89000	0.14589	128.810	11.69	0.06	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	82.21000	0.08221		93.73000	0.09373	82.210	11.93	0.04	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			9.85086	93.13613		9.93281	92.66819		9.58	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	514.29000	0.51429		435.78000	0.43578	514.290	8.52	0.18	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	2,014.90000	2.01490		1,803.11000	1.80311	2,014.900	9.35	0.46	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	292.18000	0.29218		333.54000	0.33354	292.180	11.59	0.08	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.00035	90.36324		10.08533	89.89085		9.53	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	1,245.28000	1.24528		1,031.07000	1.03107	1,245.280	8.98	0.30	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	1,340.69000	1.34069		1,117.13000	1.11713	1,340.690	9.03	0.31	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	2,618.62000	2.61862		2,763.24000	2.76324	2,618.620	9.61	0.45	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,498.30000	2.49830		2,635.49000	2.63549	2,498.300	9.65	0.44	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	1,832.09000	1.83209		1,909.37000	1.90937	1,832.090	9.95	0.34	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,717.61000	1.71761		1,783.96000	1.78396	1,717.610	10.03	0.33	0.00	0	180.0	
R2032	On 02/02/2023	Bond Future			10.16555	91.69297		10.25409	91.21451		9.29	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	1,344.90000	1.34490		1,174.15000	1.17415	1,344.900	8.66	0.29	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,327.62000	3.32762		3,492.62000	3.49262	3,327.620	9.24	0.48	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,532.88000	2.53288		2,656.11000	2.65611	2,532.880	9.44	0.40	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			10.05296	93.30548		10.13592	92.75280		11.27	0.00	191,929,372.36	2,057	72,546.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	4,858.54000	4.85854		4,426.44000	4.42644	4,858.540	11.94	0.81	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	448.70000	0.44870		551.91000	0.55191	448.700	12.12	0.16	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	5.84000	0.00584		8.55000	0.00855	5.840	14.23	0.00	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			10.23302	94.43897		10.31942	93.87908		10.84	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	902.71000	0.90271		706.14000	0.70614	902.710	9.97	0.25	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,598.39000	1.59839		1,326.81000	1.32681	1,598.390	10.41	0.36	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	3,875.23000	3.87523		3,476.64000	3.47664	3,875.230	11.12	0.62	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	1,737.23000	1.73723		1,869.35000	1.86935	1,737.230	11.27	0.34	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	989.67000	0.98967		1,041.16000	1.04116	989.670	12.01	0.22	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	300.20000	0.30020		308.27000	0.30827	300.200	13.63	0.07	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.37476	91.37160		10.46409	90.80591		10.85	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	1,703.04000	1.70304		1,418.44000	1.41844	1,703.040	10.19	0.34	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	2,753.49000	2.75349		2,917.81000	2.91781	2,753.490	10.91	0.42	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	1,843.95000	1.84395		1,930.09000	1.93009	1,843.950	11.33	0.31	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future			10.53002	92.75381		10.62280	92.18070		10.53	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,858.25000	1.85825		1,593.05000	1.59305	1,858.250	10.02	0.33	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,454.69000	3.45469		3,634.00000	3.63400	3,454.690	10.64	0.45	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,523.56000	2.52356		2,626.50000	2.62650	2,523.560	11.00	0.35	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			10.23485	89.24544		10.30746	88.75395		12.00	0.00	0.00	0	85,031.0	
R2037	On 04/08/2022	Bond Future			10.40851	86.11162		10.48402	85.61382		12.14	0.00	0.00	0	49,415.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,842.16000	1.84216		1,562.04000	1.56204	1,842.160	11.66	0.40	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,586.70000	1.58670		1,675.53000	1.67553	1,586.700	12.64	0.32	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	6,182.81000	6.18281		5,722.98000	5.72298	6,182.810	13.16	0.77	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	870.02000	0.87002		892.30000	0.89230	870.020	13.53	0.19	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	473.39000	0.47339		478.39000	0.47839	473.390	14.44	0.11	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.54429	87.38829		10.62219	86.88543		11.60	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.69507	84.41867		10.77585	83.90922		11.85	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			10.37101	91.41548		10.43312	90.96093		12.66	0.00	0.00	0	62,316.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	540.90000	0.54090		449.06000	0.44906	540.900	11.41	0.20	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,932.15000	2.93215		2,660.07000	2.66007	2,932.150	12.76	0.62	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	5.48000	0.00548		6.97000	0.00697	5.480	15.85	0.00	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			10.53957	88.05865		10.60414	87.59826		12.83	0.00	0.00	0	39,528.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	745.82000	0.74582		593.84000	0.59384	745.820	11.59	0.20	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	3,702.79000	3.70279		3,365.21000	3.36521	3,702.790	13.06	0.58	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	456.49000	0.45649		448.53000	0.44853	456.490	15.77	0.10	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			10.67166	89.36442		10.73820	88.89959		12.27	0.00	0.00	0	0.0	
R2040	On 02/02/2023	Bond Future			10.81790	86.17362		10.88685	85.70276		12.56	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			10.42930	88.03209		10.49629	87.53017		13.41	0.00	345,437,921.16	3,924	50,834.0	
R2044	On 04/08/2022	Bond Future			10.58922	84.75785		10.65884	84.24943		13.59	0.00	0.00	0	21,683.0	
R2044	On 03/11/2022	Bond Future			10.71445	86.01475		10.78619	85.50111		13.00	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			10.85271		82.89987		10.92701	82.37948		13.33	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 05/05/2022	Bond Future			10.34601		87.37782		10.41767	86.81830		13.92	0.00	0.00	0	190,964.0
R2048	On 04/08/2022	Bond Future			10.49714		88.43846		10.57159	87.87172		13.43	0.00	0.00	0	6,019.0
R2048	On 04/08/2022	Bond Future	9.70	Call	804.48000		0.80448		609.55000	0.60955	804.480	12.06	0.21	0.00	0	2,400.0
R2048	On 04/08/2022	Bond Future	10.40	Call	2,846.08000		2.84608		2,479.24000	2.47924	2,846.080	13.31	0.48	0.00	0	2,400.0
R2048	On 03/11/2022	Bond Future			10.61616		85.34503		10.69291	84.77218		13.51	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.74500		86.63695		10.82445	86.05652		13.15	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			10.02179		72.70986		10.10418	72.22570		12.62	0.00	0.00	0	21,904.0
R209	On 05/05/2022	Bond Future	9.75	Call	975.26000		0.97526		755.99000	0.75599	975.260	12.28	0.36	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,137.76000		1.13776		1,288.46000	1.28846	1,137.760	12.96	0.37	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	452.26000		0.45226		499.08000	0.49908	452.260	13.95	0.17	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	30.87000		0.03087		35.38000	0.03538	30.870	15.91	0.02	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.17557		73.62392		10.26094	73.13353		12.19	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.30193		71.56850		10.38992	71.07279		12.17	0.00	0.00	0	400.0
R209	On 03/11/2022	Bond Future	9.50	Call	989.24000		0.98924		846.77000	0.84677	989.240	10.98	0.26	0.00	0	1,000.0
R209	On 03/11/2022	Bond Future	10.50	Put	2,387.64000		2.38764		2,576.78000	2.57678	2,387.640	12.17	0.42	0.00	0	1,000.0
R209	On 03/11/2022	Bond Future	11.50	Put	907.25000		0.90725		986.60000	0.98660	907.250	13.49	0.19	0.00	0	1,000.0
R209	On 02/02/2023	Bond Future			10.43918		72.62154		10.53018	72.11926		11.85	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			216.09266		216.09266		216.01617	216.01617			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			218.86271		218.86271		218.78483	218.78483			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			219.22147		219.22147		219.14813	219.14813			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			222.49231		222.49231		222.41978	222.41978			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			9.50903		86.58799		9.58726	86.17416		9.63	0.00	173,175.98	2	24,260.0
R213	On 04/08/2022	Bond Future			9.69833		87.64168		9.78010	87.22243		9.26	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			9.84531		85.41834		9.93015	84.99516		9.18	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	1,087.43000		1.08743		954.60000	0.95460	1,087.430	8.54	0.29	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	1,186.78000		1.18678		1,046.15000	1.04615	1,186.780	8.59	0.31	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	2,624.00000		2.62400		2,820.19000	2.82019	2,624.000	9.08	0.49	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,303.82000		2.30382		2,482.15000	2.48215	2,303.820	9.17	0.44	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	1,883.26000	1.88326	2,036.23000	2.03623	1,883.260	9.30	0.38	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	1,583.61000	1.58361	1,718.03000	1.71803	1,583.610	9.45	0.34	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.00876	86.70831	10.09727	86.27974		8.97	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	1,282.15000	1.28215	1,116.80000	1.11680	1,282.150	8.44	0.30	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	3,040.72000	3.04072	3,195.62000	3.19562	3,040.720	8.98	0.48	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	2,337.15000	2.33715	2,450.71000	2.45071	2,337.150	9.19	0.40	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			10.35835	69.56094	10.41967	69.18542		13.85	0.00	0.00	0	16,551.0	
R214	On 04/08/2022	Bond Future			10.51219	70.40524	10.57576	70.02488		13.37	0.00	0.00	0	1,337.0	
R214	On 03/11/2022	Bond Future			10.63363	68.17787	10.69902	67.79366		13.43	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			10.76499	69.20988	10.83255	68.82064		13.09	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 :												666,374,871.98	7,110	1 213 977.0	
Grand Total:												666,374,871.98	7,110	1 213 977.0	