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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/02/2022

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		829.53300	829.53300		829.49900	829.49900			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		840.48800	840.48800		839.81700	839.81700			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		852.51800	852.51800		852.29100	852.29100			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future		864.92000	864.92000		864.79000	864.79000			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		960.51400	960.51400		964.22200	964.22200			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		973.19800	973.19800		976.21600	976.21600			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		987.12900	987.12900		990.71500	990.71500			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future		1,001.48800	1,001.48800		1,005.24500	1,005.24500			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		855.55100	855.55100		858.96100	858.96100			0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future		866.84800	866.84800		869.64500	869.64500			0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future		879.25600	879.25600		882.56100	882.56100			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future		892.04700	892.04700		895.50500	895.50500			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	11.10582	78.17525		11.03768	78.53913			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.31189	79.23909		11.25278	79.54601			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.51007	76.60153		11.43987	76.95673			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.72230	77.73596		11.64713	78.10598			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	11.54531	76.76972		11.47735	77.19495			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.73270	77.81550		11.67212	78.18450			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	11.91342	74.67991		11.84305	75.09794			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.09935	75.78710		12.02448	76.22082			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	844.08100	844.08100		847.49400	847.49400			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	855.22700	855.22700		858.03600	858.03600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	867.46900	867.46900		870.78000	870.78000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	880.08800	880.08800		883.55100	883.55100			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	158.76447	158.76447		158.76165	158.76165			0.00	7,938,223.50	50	5,471.00
I2025	On 04/08/2022	Bond Future	159.30756	159.30756		159.18057	159.18057			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	161.60609	161.60609		161.56526	161.56526			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.34269	162.34269		162.32076	162.32076			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	116.47494	116.47494		116.60117	116.60117			0.00	116,474.94	1	2,746.00
I2029	On 04/08/2022	Bond Future	118.05954	118.05954		118.09605	118.09605			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	118.53484	118.53484		118.63667	118.63667			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	120.28784	120.28784		120.40552	120.40552			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	113.61821	113.61821		113.90412	113.90412			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	115.16383	115.16383		115.36446	115.36446			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.51561	115.51561		115.78226	115.78226			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.22370	117.22370		117.50834	117.50834			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			131.11308	131.11308		131.12436	131.12436			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future			131.07800	131.07800		130.98688	130.98688			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			132.96952	132.96952		132.94986	132.94986			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			133.07633	133.07633		133.07242	133.07242			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			119.70360	119.70360		119.71410	119.71410			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			121.33242	121.33242		121.24879	121.24879			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			121.15372	121.15372		121.13562	121.13562			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			122.94597	122.94597		122.94214	122.94214			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			124.21876	124.21876		124.22968	124.22968			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future			123.88777	123.88777		123.80171	123.80171			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			125.67539	125.67539		125.65684	125.65684			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			125.46650	125.46650		125.46278	125.46278			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			316.53000	316.53000		316.88900	316.88900			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			320.78700	320.78700		320.90800	320.90800			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			325.45500	325.45500		325.75100	325.75100			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			330.26400	330.26400		330.60300	330.60300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.22500	95.77500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.56500	95.43500		4.54500	95.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.61000	95.39000		4.59000	95.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.92500	95.07500		4.88500	95.11500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.98000	95.02000		4.96000	95.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.29000	94.71000		5.25000	94.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.36000	94.64000		5.30000	94.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.85500	94.14500		5.76500	94.23500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.20000	93.80000		6.10000	93.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.38000	93.62000		6.28000	93.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.52500	93.47500		6.42500	93.57500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.66500	93.33500		6.56500	93.43500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.82563	114.21589		7.82654	114.21220		5.23	0.00	0.00	0	73,161.00
R186	On 05/05/2022	Bond Future	6.73	Call	37.76000	0.03776		39.06000	0.03906	37.760	4.93	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	258.23000	0.25823		262.22000	0.26222	258.230	4.92	0.19	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	464.49000	0.46449		469.46000	0.46946	464.490	5.00	0.29	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,162.38000	1.16238		1,167.63000	1.16763	1,162.380	5.19	0.54	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	1,813.65000	1.81365	1,817.70000	1.81770	1,813.650	5.29	0.69	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,439.15000	2.43915	2,441.80000	2.44180	2,439.150	5.39	0.78	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	167.68000	0.16768	172.04000	0.17204	167.680	5.56	0.12	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	77.22000	0.07722	79.90000	0.07990	77.220	5.76	0.06	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	39.96000	0.03996	41.66000	0.04166	39.960	5.91	0.03	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.00448	110.45453	8.02861	110.36226		5.34	0.00	0.00	0	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	192.01000	0.19201	183.30000	0.18330	192.010	4.54	0.12	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,484.60000	1.48460	1,444.62000	1.44462	1,484.600	5.32	0.49	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	157.57000	0.15757	166.57000	0.16657	157.570	6.39	0.07	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.16526	112.02459	8.17387	111.99351		5.09	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.34419	108.36789	8.34947	108.34999		5.20	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			326.55105	326.55105	326.59829	326.59829			0.00	16,327,552.50	50	747.00
R197	On 04/08/2022	Bond Future			322.58980	322.58980	322.38390	322.38390			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			327.24594	327.24594	327.21651	327.21651			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			323.49483	323.49483	323.50446	323.50446			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			249.60038	249.60038	250.80925	250.80925			0.00	1,497,602.28	6	6,398.00
R202	On 04/08/2022	Bond Future			248.53230	248.53230	249.56240	249.56240			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			252.11856	252.11856	253.30149	253.30149			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			251.28344	251.28344	252.51458	252.51458			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			5.32452	103.37471	5.29554	103.39773		0.93	0.00	0.00	0	14,778.00
R2023	On 04/08/2022	Bond Future			5.34138	104.73247	5.44784	104.67401		0.68	0.00	0.00	0	2,360.00
R2023	On 03/11/2022	Bond Future			4.87838	102.34300	4.88201	102.34188		0.37	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			9.31650	95.02652	9.24687	95.38774		8.56	0.00	0.00	0	74,420.00
R2030	On 05/05/2022	Bond Future	7.73	Call	7.93000	0.00793	11.58000	0.01158	7.930	8.00	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	43.19000	0.04319	58.95000	0.05895	43.190	7.87	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	154.75000	0.15475	198.54000	0.19854	154.750	7.99	0.10	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	457.19000	0.45719	554.04000	0.55404	457.190	8.24	0.23	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	568.11000	0.56811	680.41000	0.68041	568.110	8.31	0.27	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	1,044.97000	1.04497	1,210.87000	1.21087	1,044.970	8.50	0.41	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	1,367.06000	1.36706	1,213.11000	1.21311	1,367.060	8.63	0.47	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	864.18000	0.86418	756.66000	0.75666	864.180	8.85	0.34	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	785.67000	0.78567	686.31000	0.68631	785.670	8.90	0.32	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	434.13000	0.43413	374.67000	0.37467	434.130	9.26	0.20	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	257.94000	0.25794	220.89000	0.22089	257.940	9.57	0.13	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	38.00000	0.03800	32.01000	0.03201	38.000	10.52	0.02	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.50489	92.29012	9.44666	92.58161		8.61	0.00	0.00	0	26,505.00
R2030	On 04/08/2022	Bond Future	8.30	Call	273.16000	0.27316	311.71000	0.31171	273.160	8.04	0.12	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	1,124.35000	1.12435	1,232.11000	1.23211	1,124.350	8.34	0.34	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	373.45000	0.37345	343.77000	0.34377	373.450	10.09	0.12	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.67093	93.60257	9.59905	93.95102		8.21	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			9.85142	90.96204	9.77345	91.32707		8.36	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	996.95000	0.99695	1,094.98000	1.09498	996.950	7.81	0.25	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,418.09000	3.41809	3,231.61000	3.23161	3,418.090	8.31	0.53	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,775.07000	2.77507	2,614.38000	2.61438	2,775.070	8.46	0.46	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			9.72629	91.63964	9.66260	92.01474		9.95	0.00	183,279.28	2	138,255.00
R2032	On 05/05/2022	Bond Future	9.58	Call	1,199.07000	1.19907	1,375.60000	1.37560	1,199.070	9.77	0.42	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	3,298.50000	3.29850	3,590.53000	3.59053	3,298.500	10.48	0.74	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	3,782.28000	3.78228	4,088.90000	4.08890	3,782.280	10.66	0.78	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	126.03000	0.12603	108.64000	0.10864	126.030	11.69	0.06	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	78.70000	0.07870	67.61000	0.06761	78.700	11.93	0.04	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			9.89838	92.86440	9.84466	93.17167		9.58	0.00	13,001,016.00	140	140.00
R2032	On 04/08/2022	Bond Future	8.97	Call	443.14000	0.44314	499.59000	0.49959	443.140	8.52	0.16	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,850.00000	1.85000	1,996.27000	1.99627	1,850.000	9.35	0.44	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	294.87000	0.29487	272.63000	0.27263	294.870	11.59	0.09	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.05958	90.03364	9.99434	90.39678		9.53	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	1,122.91000	1.12291	1,232.34000	1.23234	1,122.910	8.98	0.28	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	1,212.43000	1.21243	1,327.62000	1.32762	1,212.430	9.03	0.29	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.11	Put	2,736.41000	2.73641	2,575.51000	2.57551	2,736.410	9.61	0.47	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	2,611.17000	2.61117	2,455.74000	2.45574	2,611.170	9.65	0.45	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.49	Put	1,915.46000	1.91546	1,793.61000	1.79361	1,915.460	9.95	0.36	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	1,795.50000	1.79550	1,680.06000	1.68006	1,795.500	10.03	0.34	0.00	0	180.00
R2032	On 02/02/2023	Bond Future			10.22960	91.34651	10.15943	91.72617		9.29	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	1,225.54000	1.22554	1,335.47000	1.33547	1,225.540	8.66	0.27	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.16	Put	3,469.64000	3.46964	3,287.93000	3.28793	3,469.640	9.24	0.50	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.50	Put	2,645.14000	2.64514	2,496.31000	2.49631	2,645.140	9.44	0.41	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			10.13150	92.78213	10.05275	93.30688		11.27	0.00	6,401,966.97	69	74,213.00
R2035	On 05/05/2022	Bond Future	10.72	Call	4,382.71000	4.38271	4,815.00000	4.81500	4,382.710	11.94	0.79	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	485.03000	0.48503	407.83000	0.40783	485.030	12.12	0.18	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	5.21000	0.00521	4.17000	0.00417	5.210	14.23	0.00	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.30352	93.98174	10.23278	94.44053		10.84	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	761.55000	0.76155		873.15000	0.87315	761.550	9.97	0.22	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,394.53000	1.39453		1,561.57000	1.56157	1,394.530	10.41	0.33	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	3,547.76000	3.54776		3,835.68000	3.83568	3,547.760	11.12	0.60	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	1,851.26000	1.85126		1,697.01000	1.69701	1,851.260	11.27	0.37	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,050.44000	1.05044		955.78000	0.95578	1,050.440	12.01	0.23	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	312.55000	0.31255		282.08000	0.28208	312.550	13.63	0.08	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.45650	90.85378		10.37488	91.37084		10.85	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,500.48000	1.50048		1,674.97000	1.67497	1,500.480	10.19	0.31	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	2,940.61000	2.94061		2,721.98000	2.72198	2,940.610	10.91	0.45	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	1,974.14000	1.97414		1,814.37000	1.81437	1,974.140	11.33	0.33	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.61700	92.21638		10.53028	92.75220		10.53	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,660.62000	1.66062		1,834.22000	1.83422	1,660.620	10.02	0.30	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	3,667.57000	3.66757		3,428.06000	3.42806	3,667.570	10.64	0.47	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,685.84000	2.68584		2,497.59000	2.49759	2,685.840	11.00	0.37	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			10.32339	88.64666		10.24490	89.17717		12.00	0.00	6,914,439.48	78	85,502.00
R2037	On 04/08/2022	Bond Future			10.48998	85.57470		10.41894	86.04260		12.14	0.00	16,772,641.20	196	49,265.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,591.32000	1.59132		1,775.79000	1.77579	1,591.320	11.66	0.36	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,715.08000	1.71508		1,569.28000	1.56928	1,715.080	12.64	0.34	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	5,733.73000	5.73373		6,094.71000	6.09471	5,733.730	13.16	0.75	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	937.02000	0.93702		851.08000	0.85108	937.020	13.53	0.21	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	505.84000	0.50584		457.27000	0.45727	505.840	14.44	0.12	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.63672	86.79212		10.55544	87.31604		11.60	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			10.79290	83.80227		10.70678	84.34454		11.85	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			10.44925	90.84347		10.38635	91.30288		12.66	0.00	4,723,860.44	52	62,476.00
R2040	On 05/05/2022	Bond Future	9.82	Call	386.00000	0.38600		475.10000	0.47510	386.000	11.41	0.16	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,508.29000	2.50829		2,795.80000	2.79580	2,508.290	12.76	0.58	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	4.86000	0.00486		4.12000	0.00412	4.860	15.85	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.61088	87.55042		10.55550	87.94472		12.83	0.00	26,265,126.00	300	39,528.00
R2040	On 04/08/2022	Bond Future	9.70	Call	617.25000	0.61725		694.98000	0.69498	617.250	11.59	0.18	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	3,361.59000	3.36159		3,591.78000	3.59178	3,361.590	13.06	0.55	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	477.93000	0.47793		443.35000	0.44335	477.930	15.77	0.10	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.75309	88.79610		10.68849	89.24648		12.27	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			10.90414	85.58531		10.83548	86.05319		12.56	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			10.51799	87.36861		10.44490	87.91477		13.41	0.00	14,153,714.82	162	47,670.00
R2044	On 04/08/2022	Bond Future			10.67194	84.15433		10.60540	84.63924		13.59	0.00	0.00	0	21,683.00
R2044	On 03/11/2022	Bond Future			10.80719	85.35173		10.73151	85.89214		13.00	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			10.95053	82.21586		10.87051	82.77470		13.33	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			10.43514	86.68285		10.36720	87.21171		13.92	0.00	33,979,677.20	392	190,768.00
R2048	On 04/08/2022	Bond Future			10.58072	87.80267		10.51913	88.27038		13.43	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	648.19000	0.64819		740.67000	0.74067	648.190	12.06	0.18	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	2,494.07000	2.49407		2,718.55000	2.71855	2,494.070	13.31	0.45	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			10.70946	84.64954		10.63921	85.17227		13.51	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.84327	85.92006		10.76899	86.46095		13.15	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			10.11049	72.18880		10.04247	72.58790		12.62	0.00	0.00	0	21,972.00
R209	On 05/05/2022	Bond Future	9.50	Call	350.79000	0.35079		434.33000	0.43433	350.790	11.77	0.18	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	743.90000	0.74390		882.73000	0.88273	743.900	12.28	0.30	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,275.18000	1.27518		1,129.44000	1.12944	1,275.180	12.96	0.41	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	499.57000	0.49957		434.28000	0.43428	499.570	13.95	0.20	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	30.85000	0.03085		26.13000	0.02613	30.850	15.91	0.02	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.25744	73.15354		10.19697	73.50055		12.19	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.39420	71.04880		10.32441	71.44140		12.17	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	555.98000	0.55598		628.34000	0.62834	555.980	10.93	0.17	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	4,072.13000	4.07213		3,843.22000	3.84322	4,072.130	11.66	0.61	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,581.82000	1.58182		1,469.22000	1.46922	1,581.820	12.72	0.31	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			10.53647	72.08472		10.46258	72.49191		11.85	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			216.01188	216.01188		216.65437	216.65437			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			218.95077	218.95077		219.43192	219.43192			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			219.18511	219.18511		219.79358	219.79358			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			222.42689	222.42689		223.07112	223.07112			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			9.57253	86.25189		9.50861	86.59022		9.63	0.00	0.00	0	24,260.00
R213	On 04/08/2022	Bond Future			9.75147	87.36892		9.69787	87.64404		9.26	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			9.91080	85.09144		9.84527	85.41854		9.18	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	971.39000	0.97139		1,067.09000	1.06709	971.390	8.54	0.27	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	1,063.97000	1.06397		1,165.76000	1.16576	1,063.970	8.59	0.29	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	2,756.05000	2.75605		2,598.69000	2.59869	2,756.050	9.08	0.51	0.00	0	476.00

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	9.98	Put	2,421.85000	2.42185	2,278.51000	2.27851	2,421.850	9.17	0.46	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	1,981.77000	1.98177	1,858.45000	1.85845	1,981.770	9.30	0.40	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,667.05000	1.66705	1,559.55000	1.55955	1,667.050	9.45	0.35	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.07952	86.36546	10.00888	86.70773		8.97	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	1,163.08000	1.16308	1,264.29000	1.26429	1,163.080	8.44	0.28	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,183.06000	3.18306	3,019.26000	3.01926	3,183.060	8.98	0.50	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,450.73000	2.45073	2,315.83000	2.31583	2,450.730	9.19	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			10.43698	69.07999	10.36913	69.49469		13.85	0.00	0.00	0	16,514.00
R214	On 04/08/2022	Bond Future			10.58457	69.97243	10.52334	70.33828		13.37	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			10.71531	67.69848	10.64546	68.10811		13.43	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			10.85108	68.71450	10.77734	69.13846		13.09	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 :											148,275,574.61	1,498	136.000000000	
Grand Total:											148,275,574.61	1,498	136.000000000	