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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2022

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	826.96800	826.96800	823.07000	823.07000				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	837.87400	837.87400	833.92900	833.92900				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	849.85400	849.85400	845.85700	845.85700				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	862.21000	862.21000	858.15700	858.15700				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	955.73600	955.73600	944.77200	944.77200				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	968.34000	968.34000	957.23700	957.23700				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	982.18500	982.18500	970.92900	970.92900				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	996.46500	996.46500	985.04800	985.04800				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	850.46000	850.46000	839.37800	839.37800				0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	861.67600	861.67600	850.45200	850.45200				0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	873.99600	873.99600	862.61700	862.61700				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	886.70300	886.70300	875.16100	875.16100				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	11.22238	77.55823		11.43122	76.46962			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.43381	78.61136		11.65144	77.50836			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.63749	75.96261		11.86416	74.84421			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.85546	77.08656		12.09200	75.95188			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	11.63225	76.23134		11.85650	74.87111			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.82359	77.26740		12.05705	75.88922			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.00838	74.12186		12.25149	72.72420			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.19839	75.21976		12.45160	73.80168			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	838.95500	838.95500		827.96200	827.96200			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	850.01900	850.01900		838.88600	838.88600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	862.17200	862.17200		850.88500	850.88500			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	874.70700	874.70700		863.25800	863.25800			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.07387	159.07387		159.14515	159.14515			0.00	0.00	0	5,471.00
I2025	On 04/08/2022	Bond Future	159.61452	159.61452		159.68854	159.68854			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	161.91333	161.91333		161.98920	161.98920			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.64865	162.64865		162.72666	162.72666			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	117.12586	117.12586		117.45508	117.45508			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	118.71589	118.71589		119.05033	119.05033			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	119.19622	119.19622		119.53605	119.53605			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	120.95745	120.95745		121.30258	121.30258			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	113.20590	113.20590		114.12363	114.12363			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	114.74254	114.74254		115.67342	115.67342			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.08374	115.08374		116.02898	116.02898			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.78418	116.78418		117.74357	117.74357			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			130.53537	130.53537		130.85131	130.85131			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future			130.48642	130.48642		130.80831	130.80831			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			132.36604	132.36604		132.69324	132.69324			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.45806	132.45806		132.79107	132.79107			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			118.87497	118.87497		119.56891	119.56891			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			120.48894	120.48894		121.19294	121.19294			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			120.29278	120.29278		121.00765	121.00765			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			122.07063	122.07063		122.79632	122.79632			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			123.02421	123.02421		123.35405	123.35405			0.00	6,151,210.50	50	8,622.00
I2050	On 04/08/2022	Bond Future			122.67082	122.67082		123.00707	123.00707			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			124.43764	124.43764		124.77959	124.77959			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			124.20465	124.20465		124.55253	124.55253			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			316.20100	316.20100		316.92000	316.92000			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			320.44800	320.44800		321.17900	321.17900			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			325.10600	325.10600		325.84900	325.84900			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			329.90800	329.90800		330.66200	330.66200			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.23500	95.76500		4.25500	95.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.58500	95.41500		4.58500	95.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.62000	95.38000		4.63000	95.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.95500	95.04500		4.98500	95.01500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.00000	95.00000		5.05000	94.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.33000	94.67000		5.37000	94.63000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.38000	94.62000		5.43000	94.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.92500	94.07500		5.96500	94.03500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.16000	93.84000		6.32000	93.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.38000	93.62000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.52500	93.47500		6.61500	93.38500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.66500	93.33500		6.76500	93.23500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.90979	113.87551		8.04371	113.33658		5.23	0.00	1,594,257.14	14	73,948.00
R186	On 05/05/2022	Bond Future	6.73	Call	20.80000	0.02080		11.71000	0.01171	20.800	4.84	0.02	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	201.05000	0.20105		133.42000	0.13342	201.050	5.04	0.16	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	376.89000	0.37689		263.99000	0.26399	376.890	5.14	0.25	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	984.79000	0.98479		752.07000	0.75207	984.790	5.28	0.49	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	1,589.32000	1.58932	1,272.75000	1.27275	1,589.320	5.41	0.64	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.35	Call	2,183.95000	2.18395	1,807.25000	1.80725	2,183.950	5.54	0.75	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.64	Put	217.95000	0.21795	315.62000	0.31562	217.950	5.73	0.15	0.00	0	4,035.00	
R186	On 05/05/2022	Bond Future	8.94	Put	102.26000	0.10226	155.41000	0.15541	102.260	5.91	0.08	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	9.18	Put	53.48000	0.05348	84.42000	0.08442	53.480	6.05	0.04	0.00	0	454.00	
R186	On 04/08/2022	Bond Future			8.09569	110.10626	8.23929	109.56077		5.32	0.00	0.00	0	8.00	
R186	On 04/08/2022	Bond Future	6.96	Call	147.77000	0.14777	103.75000	0.10375	147.770	4.53	0.10	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	7.96	Call	1,299.75000	1.29975	1,072.07000	1.07207	1,299.750	5.30	0.45	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	9.78	Put	173.42000	0.17342	225.30000	0.22530	173.420	6.35	0.08	0.00	0	3,600.00	
R186	On 03/11/2022	Bond Future			8.26415	111.66834	8.41835	111.11577		5.17	0.00	0.00	0	0.00	
R186	On 02/02/2023	Bond Future			8.45142	108.00500	8.61789	107.44466		5.18	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			328.01196	328.01196	327.98303	327.98303			0.00	0.00	0	747.00	
R197	On 04/08/2022	Bond Future			324.05311	324.05311	324.03002	324.03002			0.00	0.00	0	0.00	
R197	On 03/11/2022	Bond Future			328.72179	328.72179	328.70010	328.70010			0.00	0.00	0	0.00	
R197	On 02/02/2023	Bond Future			324.97259	324.97259	324.95350	324.95350			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			250.49215	250.49215	250.45404	250.45404			0.00	0.00	0	6,398.00	
R202	On 04/08/2022	Bond Future			249.42456	249.42456	249.39000	249.39000			0.00	0.00	0	91.00	
R202	On 03/11/2022	Bond Future			253.01701	253.01701	252.98323	252.98323			0.00	0.00	0	0.00	
R202	On 02/02/2023	Bond Future			252.18378	252.18378	252.15114	252.15114			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	
R203	On 05/05/2022	Bond Future			5.34933	103.35501	5.36333	103.34390		0.90	0.00	0.00	0	14,778.00	
R203	On 04/08/2022	Bond Future			5.38363	104.70926	5.40322	104.69850		0.65	0.00	0.00	0	2,360.00	
R203	On 03/11/2022	Bond Future			4.96232	102.31704	4.99536	102.30682		0.36	0.00	0.00	0	0.00	
R203	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			9.39909	94.60038	9.59303	93.60945		8.60	0.00	82,396,930.98	871	74,903.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	4.52000	0.00452	1.77000	0.00177	4.520	8.03	0.00	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	27.94000	0.02794	12.43000	0.01243	27.940	7.92	0.02	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	109.70000	0.10970	55.64000	0.05564	109.700	8.04	0.08	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	351.04000	0.35104	203.21000	0.20321	351.040	8.28	0.19	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	443.43000	0.44343	264.16000	0.26416	443.430	8.34	0.23	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.15	Call	856.38000	0.85638	554.44000	0.55444	856.380	8.53	0.36	0.00	0	7,500.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	1,554.87000	1.55487	2,134.92000	2.13492	1,554.870	8.67	0.52	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.60	Put	994.67000	0.99467	1,435.60000	1.43560	994.670	8.89	0.38	0.00	0	5,000.00	

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R2030	On 05/05/2022	Bond Future	9.65	Put	906.02000	0.90602	1,320.33000	1.32033	906.020	8.94	0.36	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	504.70000	0.50470	777.54000	0.77754	504.700	9.30	0.22	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	300.81000	0.30081	483.98000	0.48398	300.810	9.61	0.15	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	42.99000	0.04299	79.31000	0.07931	42.990	10.52	0.03	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			9.59215	91.85550	9.79567	90.85188		8.58	0.00	195,744,070.50	2,131	25,263.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	215.73000	0.21573	137.18000	0.13718	215.730	8.01	0.10	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	958.93000	0.95893	690.68000	0.69068	958.930	8.30	0.31	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	412.67000	0.41267	567.07000	0.56707	412.670	10.07	0.13	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			9.76287	93.15930	9.97604	92.14198		8.31	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			9.94830	90.51104	10.17227	89.47921		8.34	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	876.64000	0.87664	665.60000	0.66560	876.640	7.80	0.23	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,644.21000	3.64421	4,252.15000	4.25215	3,644.210	8.29	0.56	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	2,971.56000	2.97156	3,505.80000	3.50580	2,971.560	8.45	0.49	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			9.79860	91.21626	10.00203	90.03917		9.88	0.00	364,865.04	4	138,074.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	986.52000	0.98652	616.94000	0.61694	986.520	9.70	0.38	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,951.84000	2.95184	2,185.24000	2.18524	2,951.840	10.41	0.71	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	3,419.79000	3.41979	2,592.36000	2.59236	3,419.790	10.59	0.76	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	135.53000	0.13553	241.36000	0.24136	135.530	11.59	0.07	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	82.86000	0.08286	153.14000	0.15314	82.860	11.81	0.04	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			9.97429	92.43256	10.18641	91.24034		9.47	0.00	0.00	0	140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	350.03000	0.35003	216.77000	0.21677	350.030	8.41	0.14	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,618.01000	1.61801	1,182.60000	1.18260	1,618.010	9.24	0.41	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	311.02000	0.31102	443.47000	0.44347	311.020	11.47	0.09	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.13918	89.59320	10.36032	88.38460		9.62	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	1,011.69000	1.01169	736.66000	0.73666	1,011.690	9.06	0.26	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	1,094.43000	1.09443	802.54000	0.80254	1,094.430	9.11	0.27	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	2,956.68000	2.95668	3,598.51000	3.59851	2,956.680	9.70	0.49	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,824.04000	2.82404	3,447.32000	3.44732	2,824.040	9.73	0.48	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,084.56000	2.08456	2,590.08000	2.59008	2,084.560	10.03	0.38	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,956.27000	1.95627	2,438.47000	2.43847	1,956.270	10.11	0.36	0.00	0	180.00	
R2032	On 02/02/2023	Bond Future			10.31294	90.89837	10.54381	89.67246		9.22	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	1,078.05000	1.07805	806.04000	0.80604	1,078.050	8.59	0.25	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,661.46000	3.66146	4,344.08000	4.34408	3,661.460	9.17	0.52	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,796.45000	2.79645	3,369.26000	3.36926	2,796.450	9.37	0.43	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			10.24561	92.02927	10.45367	90.67914		11.21	0.00	368,117.08	4	74,206.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	3,825.43000	3.82543	2,899.11000	2.89911	3,825.430	12.36	0.74	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	652.95000	0.65295	1,020.89000	1.02089	652.950	12.55	0.22	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	5.99000	0.00599	13.46000	0.01346	5.990	14.12	0.00	0.00	0	1,200.00	
R2035	On 04/08/2022	Bond Future			10.42273	93.21602	10.63932	91.84822		10.73	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	572.29000	0.57229		368.85000	0.36885	572.290	9.85	0.18	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,106.85000	1.10685		766.38000	0.76638	1,106.850	10.29	0.29	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	3,057.24000	3.05724		2,362.08000	2.36208	3,057.240	11.02	0.55	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,097.98000	2.09798		2,715.52000	2.71552	2,097.980	11.17	0.41	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,199.25000	1.19925		1,604.84000	1.60484	1,199.250	11.93	0.26	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	354.87000	0.35487		500.56000	0.50056	354.870	13.53	0.09	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.58073	90.07483		10.80574	88.68825		10.97	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,285.06000	1.28506		940.69000	0.94069	1,285.060	10.31	0.28	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,319.30000	3.31930		4,044.92000	4.04492	3,319.300	11.03	0.49	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,260.02000	2.26002		2,816.56000	2.81656	2,260.020	11.45	0.37	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.74645	91.42497		10.98060	90.01869		10.44	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,391.00000	1.39100		1,049.56000	1.04956	1,391.000	9.93	0.27	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,003.12000	4.00312		4,756.88000	4.75688	4,003.120	10.55	0.50	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,945.70000	2.94570		3,556.26000	3.55626	2,945.700	10.91	0.40	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			10.44259	87.85003		10.65047	86.48635		11.96	0.00	0.00	0	85,150.00
R2037	On 04/08/2022	Bond Future			10.61430	84.76482		10.83043	83.38346		12.04	0.00	0.00	0	49,271.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,271.69000	1.27169		892.42000	0.89242	1,271.690	11.55	0.32	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,964.39000	1.96439		2,552.20000	2.55220	1,964.390	12.55	0.38	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	5,107.12000	5.10712		4,176.54000	4.17654	5,107.120	13.09	0.71	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,084.93000	1.08493		1,457.57000	1.45757	1,084.930	13.48	0.23	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	587.88000	0.58788		812.00000	0.81200	587.880	14.39	0.14	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.76600	85.96845		10.99015	84.56796		11.75	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			10.92741	82.96544		11.16036	81.54489		11.78	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			10.53784	90.20265		10.76106	88.61964		12.63	0.00	28,594,240.05	317	62,507.00
R2040	On 05/05/2022	Bond Future	9.82	Call	277.54000	0.27754		131.91000	0.13191	277.540	11.47	0.13	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,106.20000	2.10620		1,382.11000	1.38211	2,106.200	12.73	0.53	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	5.79000	0.00579		13.72000	0.01372	5.790	15.94	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.70331	86.89843		10.93531	85.29489		12.74	0.00	195,608,365.93	2,251	40,532.00
R2040	On 04/08/2022	Bond Future	9.70	Call	489.23000	0.48923		297.09000	0.29709	489.230	11.54	0.15	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,967.17000	2.96717		2,217.86000	2.21786	2,967.170	12.98	0.52	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	533.57000	0.53357		754.62000	0.75462	533.570	15.77	0.12	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.84923	88.13248		11.08973	86.50667		12.44	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.00416	84.91077		11.25398	83.26164		12.49	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			10.60184	86.74908		10.82492	85.13659		13.40	0.00	173,498.16	2	47,453.00
R2044	On 04/08/2022	Bond Future			10.75938	83.52404		10.99117	81.89053		13.53	0.00	0.00	0	21,683.00
R2044	On 03/11/2022	Bond Future			10.89810	84.71014		11.13826	83.05400		13.21	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			11.04503	81.56387		11.29440	79.88382		13.28	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			10.51448	86.07234		10.74252	84.35911		13.93	0.00	0.00	0	190,760.00
R2048	On 04/08/2022	Bond Future			10.66345	87.18143		10.90034	85.44584		13.37	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	535.42000	0.53542		321.02000	0.32102	535.420	12.10	0.15	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	2,185.17000	2.18517		1,549.61000	1.54961	2,185.170	13.25	0.41	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			10.79547	84.01718		11.04094	82.25753		13.74	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.93263	85.27741		11.18738	83.49238		13.11	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			10.23007	71.49464		10.43737	70.31344		12.57	0.00	45,899,558.88	642	21,327.00
R209	On 05/05/2022	Bond Future	9.50	Call	224.72000	0.22472		113.92000	0.11392	224.720	11.73	0.13	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	522.69000	0.52269		298.90000	0.29890	522.690	12.23	0.24	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,542.76000	1.54276		2,187.21000	2.18721	1,542.760	12.91	0.48	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	619.99000	0.61999		963.95000	0.96395	619.990	13.93	0.24	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	37.79000	0.03779		72.90000	0.07290	37.790	15.84	0.02	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.38167	72.44800		10.59639	71.25147		12.08	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.52317	70.33122		10.74546	69.11815		12.31	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	460.66000	0.46066		312.23000	0.31223	460.660	11.11	0.14	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	4,539.80000	4.53980		5,366.87000	5.36687	4,539.800	11.81	0.65	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,829.50000	1.82950		2,289.37000	2.28937	1,829.500	12.86	0.34	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			10.67026	71.35574		10.90060	70.12523		11.76	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			217.24687	217.24687		217.70590	217.70590			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			220.19632	220.19632		220.66284	220.66284			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			220.43949	220.43949		220.91374	220.91374			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			223.69702	223.69702		224.17885	224.17885			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			9.66076	85.78769		9.85391	84.78278		9.64	0.00	31,312,506.85	365	25,193.00
R213	On 04/08/2022	Bond Future			9.84416	86.89584		10.04592	85.87776		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.00795	84.60947		10.21838	83.57758		9.26	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	855.65000	0.85565		631.41000	0.63141	855.650	8.63	0.25	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	939.98000	0.93998		699.05000	0.69905	939.980	8.68	0.26	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,014.69000	3.01469		3,605.92000	3.60592	3,014.690	9.16	0.54	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	2,659.56000	2.65956	3,206.34000	3.20634	2,659.560	9.25	0.49	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,190.95000	2.19095	2,672.38000	2.67238	2,190.950	9.39	0.43	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,852.37000	1.85237	2,280.27000	2.28027	1,852.370	9.54	0.38	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.18129	85.87550	10.40122	84.82910		8.93	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	1,012.40000	1.01240	775.56000	0.77556	1,012.400	8.40	0.25	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,408.35000	3.40835	3,993.21000	3.99321	3,408.350	8.94	0.53	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,637.34000	2.63734	3,131.00000	3.13100	2,637.340	9.16	0.44	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			10.52634	68.53973	10.74889	67.22283		13.82	0.00	0.00	0	16,386.00
R214	On 04/08/2022	Bond Future			10.67751	69.42293	10.90819	68.08880		13.29	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			10.81172	67.13940	11.05029	65.78681		13.63	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			10.95104	68.14642	11.19811	66.77436		13.03	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 :											588,207,621.11	6,651	350.00000000	
Grand Total:											588,207,621.11	6,651	650.00000000	