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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2022

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	823.50000		823.50000		826.96800	826.96800			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	834.34600		834.34600		837.87400	837.87400			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	846.26200		846.26200		849.85400	849.85400			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	858.56000		858.56000		862.21000	862.21000			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	946.81400		946.81400		955.73600	955.73600			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	959.28400		959.28400		968.34000	968.34000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	972.98500		972.98500		982.18500	982.18500			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	987.12400		987.12400		996.46500	996.46500			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	841.52000		841.52000		850.46000	850.46000			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	852.60300		852.60300		861.67600	861.67600			0.00	0.00	0	90.0
ALBI	On 03/11/2022	Index Future	864.78000		864.78000		873.99600	873.99600			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	877.34700		877.34700		886.70300	886.70300			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	11.39506		76.65657		11.22238	77.55823			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.61392		77.69694		11.43381	78.61136			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.82523		75.03466		11.63749	75.96261			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.05145		76.14470		11.85546	77.08656			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	11.81567		75.11576		11.63225	76.23134			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.01467		76.13627		11.82359	77.26740			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.20747		72.97402		12.00838	74.12186			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.40581		74.05473		12.19839	75.21976			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	830.09500		830.09500		838.95500	838.95500			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	841.02800		841.02800		850.01900	850.01900			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	853.04000		853.04000		862.17200	862.17200			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	865.43600		865.43600		874.70700	874.70700			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.13675		159.13675		159.07387	159.07387			0.00	0.00	0	5,471.0
I2025	On 04/08/2022	Bond Future	159.67722		159.67722		159.61452	159.61452			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	161.97609		161.97609		161.91333	161.91333			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	162.71169		162.71169		162.64865	162.64865			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	117.02720		117.02720		117.12586	117.12586			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future	118.61527		118.61527		118.71589	118.71589			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	119.09332		119.09332		119.19622	119.19622			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.85277		120.85277		120.95745	120.95745			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	112.67731		112.67731		113.20590	113.20590			0.00	0.00	0	2,371.0
I2033	On 04/08/2022	Bond Future	114.20620		114.20620		114.74254	114.74254			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.53904		114.53904		115.08374	115.08374			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.23105		116.23105		116.78418	116.78418			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			130.55547		130.55547		130.53537	130.53537			0.00	0.00	0	4,174.0
I2038	On 04/08/2022	Bond Future			130.50585		130.50585		130.48642	130.48642			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			132.38526		132.38526		132.36604	132.36604			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.47680		132.47680		132.45806	132.45806			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			118.89351		118.89351		118.87497	118.87497			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			120.50694		120.50694		120.48894	120.48894			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			120.31043		120.31043		120.29278	120.29278			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			122.08825		122.08825		122.07063	122.07063			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			122.46484		122.46484		123.02421	123.02421			0.00	0.00	0	8,622.0
I2050	On 04/08/2022	Bond Future			122.10291		122.10291		122.67082	122.67082			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future			123.86118		123.86118		124.43764	124.43764			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			123.61893		123.61893		124.20465	124.20465			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			315.79700		315.79700		316.20100	316.20100			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			320.03300		320.03300		320.44800	320.44800			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			324.68000		324.68000		325.10600	325.10600			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.47300		329.47300		329.90800	329.90800			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.24500		95.75500		4.23500	95.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.59500		95.40500		4.58500	95.41500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.64000		95.36000		4.62000	95.38000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.98500		95.01500		4.95500	95.04500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.04000		94.96000		5.00000	95.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.37000		94.63000		5.33000	94.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.43000		94.57000		5.38000	94.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.98500		94.01500		5.92500	94.07500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.24000		93.76000		6.16000	93.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.49000		93.51000		6.38000	93.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.60500		93.39500		6.52500	93.47500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.75500		93.24500		6.66500	93.33500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.03388		113.37602		7.90979	113.87551		5.23	0.00	345,683,484.98	3,049	72,075.0
R186	On 05/05/2022	Bond Future	6.73	Call	9.88000		0.00988		20.80000	0.02080	9.880	4.84	0.01	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	124.16000		0.12416		201.05000	0.20105	124.160	5.04	0.11	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	251.45000		0.25145		376.89000	0.37689	251.450	5.14	0.19	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	738.62000		0.73862		984.79000	0.98479	738.620	5.28	0.41	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	1,264.43000	1.26443	1,589.32000	1.58932	1,264.430	5.41	0.57	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,805.71000	1.80571	2,183.95000	2.18395	1,805.710	5.54	0.69	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	285.54000	0.28554	217.95000	0.21795	285.540	5.73	0.19	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	135.91000	0.13591	102.26000	0.10226	135.910	5.91	0.10	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	71.61000	0.07161	53.48000	0.05348	71.610	6.05	0.06	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.22908	109.59944	8.09569	110.10626		5.32	0.00	0.00	0	8.0	
R186	On 04/08/2022	Bond Future	6.96	Call	100.90000	0.10090	147.77000	0.14777	100.900	4.53	0.07	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	1,068.90000	1.06890	1,299.75000	1.29975	1,068.900	5.30	0.40	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	211.43000	0.21143	173.42000	0.17342	211.430	6.35	0.10	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.40772	111.15375	8.26415	111.66834		5.17	0.00	0.00	0	0.0	
R186	On 02/02/2023	Bond Future			8.60657	107.48264	8.45142	108.00500		5.18	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			328.15092	328.15092	328.01196	328.01196			0.00	0.00	0	747.0	
R197	On 04/08/2022	Bond Future			324.19177	324.19177	324.05311	324.05311			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			328.86068	328.86068	328.72179	328.72179			0.00	0.00	0	0.0	
R197	On 02/02/2023	Bond Future			325.11161	325.11161	324.97259	324.97259			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			249.11128	249.11128	250.49215	250.49215			0.00	0.00	0	6,398.0	
R202	On 04/08/2022	Bond Future			248.02336	248.02336	249.42456	249.42456			0.00	0.00	0	91.0	
R202	On 03/11/2022	Bond Future			251.59452	251.59452	253.01701	253.01701			0.00	0.00	0	0.0	
R202	On 02/02/2023	Bond Future			250.73903	250.73903	252.18378	252.18378			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			5.43461	103.28735	5.34933	103.35501		0.90	0.00	0.00	0	14,778.0	
R2023	On 04/08/2022	Bond Future			5.51086	104.63943	5.38363	104.70926		0.65	0.00	0.00	0	2,360.0	
R2023	On 03/11/2022	Bond Future			5.19021	102.24661	4.96232	102.31704		0.36	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			9.55742	93.79038	9.39909	94.60038		8.60	0.00	132,713,387.70	1,415	75,082.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	1.55000	0.00155	4.52000	0.00452	1.550	8.03	0.00	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	11.69000	0.01169	27.94000	0.02794	11.690	7.92	0.01	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	54.67000	0.05467	109.70000	0.10970	54.670	8.04	0.04	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	205.55000	0.20555	351.04000	0.35104	205.550	8.28	0.13	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	268.47000	0.26847	443.43000	0.44343	268.470	8.34	0.16	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.15	Call	569.85000	0.56985	856.38000	0.85638	569.850	8.53	0.28	0.00	0	7,500.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	1,983.32000	1.98332	1,554.87000	1.55487	1,983.320	8.67	0.61	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.60	Put	1,306.93000	1.30693	994.67000	0.99467	1,306.930	8.89	0.47	0.00	0	5,000.0	

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
R2030	On 05/05/2022	Bond Future	9.65	Put	1,196.71000	1.19671	906.02000	0.90602	1,196.710	8.94	0.44	0.00	0	5,000.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	684.86000	0.68486	504.70000	0.50470	684.860	9.30	0.29	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	415.17000	0.41517	300.81000	0.30081	415.170	9.61	0.19	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	61.27000	0.06127	42.99000	0.04299	61.270	10.52	0.04	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.75850	91.03413	9.59215	91.85550		8.58	0.00	0.00	0	25,263.0		
R2030	On 04/08/2022	Bond Future	8.30	Call	141.57000	0.14157	215.73000	0.21573	141.570	8.01	0.07	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	9.05	Call	715.57000	0.71557	958.93000	0.95893	715.570	8.30	0.25	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	10.95	Put	518.31000	0.51831	412.67000	0.41267	518.310	10.07	0.16	0.00	0	800.0		
R2030	On 03/11/2022	Bond Future			9.93729	92.32583	9.76287	93.15930		8.31	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future			10.13165	89.66524	9.94830	90.51104		8.34	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future	8.81	Call	690.07000	0.69007	876.64000	0.87664	690.070	7.80	0.19	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.66	Put	4,122.82000	4.12282	3,644.21000	3.64421	4,122.820	8.29	0.60	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.94	Put	3,388.93000	3.38893	2,971.56000	2.97156	3,388.930	8.45	0.53	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			9.97188	90.21233	9.79860	91.21626		9.88	0.00	22,282,445.51	247	138,083.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	627.39000	0.62739	986.52000	0.98652	627.390	9.70	0.28	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	2,246.45000	2.24645	2,951.84000	2.95184	2,246.450	10.41	0.63	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.29	Call	2,664.88000	2.66488	3,419.79000	3.41979	2,664.880	10.59	0.68	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	10.98	Put	200.45000	0.20045	135.53000	0.13553	200.450	11.59	0.09	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	123.95000	0.12395	82.86000	0.08286	123.950	11.81	0.06	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.15515	91.41470	9.97429	92.43256		9.47	0.00	0.00	0	140.0		
R2032	On 04/08/2022	Bond Future	8.97	Call	222.54000	0.22254	350.03000	0.35003	222.540	8.41	0.10	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	9.72	Call	1,215.64000	1.21564	1,618.01000	1.61801	1,215.640	9.24	0.34	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	11.60	Put	405.01000	0.40501	311.02000	0.31102	405.010	11.47	0.12	0.00	0	800.0		
R2032	On 03/11/2022	Bond Future			10.32790	88.56042	10.13918	89.59320		9.62	0.00	0.00	0	0.0		
R2032	On 03/11/2022	Bond Future	9.31	Call	757.89000	0.75789	1,011.69000	1.01169	757.890	9.06	0.21	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	9.36	Call	825.49000	0.82549	1,094.43000	1.09443	825.490	9.11	0.22	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.11	Put	3,478.43000	3.47843	2,956.68000	2.95668	3,478.430	9.70	0.55	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	3,329.78000	3.32978	2,824.04000	2.82404	3,329.780	9.73	0.54	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	2,489.41000	2.48941	2,084.56000	2.08456	2,489.410	10.03	0.44	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	2,341.31000	2.34131	1,956.27000	1.95627	2,341.310	10.11	0.42	0.00	0	180.0		
R2032	On 02/02/2023	Bond Future			10.51004	89.85036	10.31294	90.89837		9.22	0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	829.86000	0.82986	1,078.05000	1.07805	829.860	8.59	0.21	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	4,222.81000	4.22281	3,661.46000	3.66146	4,222.810	9.17	0.58	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	3,263.28000	3.26328	2,796.45000	2.79645	3,263.280	9.37	0.48	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			10.41864	90.90444	10.24561	92.02927		11.21	0.00	0.00	0	74,206.0		
R2035	On 05/05/2022	Bond Future	10.72	Call	2,994.50000	2.99450	3,825.43000	3.82543	2,994.500	12.36	0.67	0.00	0	1,200.0		
R2035	On 05/05/2022	Bond Future	10.82	Put	903.17000	0.90317	652.95000	0.65295	903.170	12.55	0.29	0.00	0	1,200.0		
R2035	On 05/05/2022	Bond Future	12.64	Put	9.23000	0.00923	5.99000	0.00599	9.230	14.12	0.01	0.00	0	1,200.0		
R2035	On 04/08/2022	Bond Future			10.60301	92.07544	10.42273	93.21602		10.73	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	382.37000	0.38237		572.29000	0.57229	382.370	9.85	0.13	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	793.77000	0.79377		1,106.85000	1.10685	793.770	10.29	0.23	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,437.73000	2.43773		3,057.24000	3.05724	2,437.730	11.02	0.49	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,572.85000	2.57285		2,097.98000	2.09798	2,572.850	11.17	0.47	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,500.33000	1.50033		1,199.25000	1.19925	1,500.330	11.93	0.31	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	454.47000	0.45447		354.87000	0.35487	454.470	13.53	0.11	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.76815	88.91774		10.58073	90.07483		10.97	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future	9.82	Call	974.57000	0.97457		1,285.06000	1.28506	974.570	10.31	0.23	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,893.69000	3.89369		3,319.30000	3.31930	3,893.690	11.03	0.54	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,693.14000	2.69314		2,260.02000	2.26002	2,693.140	11.45	0.42	0.00	0	582.0
R2035	On 02/02/2023	Bond Future			10.94155	90.25099		10.74645	91.42497		10.44	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	1,086.45000	1.08645		1,391.00000	1.39100	1,086.450	9.93	0.23	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,606.08000	4.60608		4,003.12000	4.00312	4,606.080	10.55	0.55	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,428.61000	3.42861		2,945.70000	2.94570	3,428.610	10.91	0.45	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			10.61042	86.74658		10.44259	87.85003		11.96	0.00	0.00	0	85,150.0
R2037	On 04/08/2022	Bond Future			10.78892	83.64618		10.61430	84.76482		12.04	0.00	0.00	0	49,271.0
R2037	On 04/08/2022	Bond Future	10.10	Call	932.53000	0.93253		1,271.69000	1.27169	932.530	11.55	0.25	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,399.34000	2.39934		1,964.39000	1.96439	2,399.340	12.55	0.44	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	4,314.40000	4.31440		5,107.12000	5.10712	4,314.400	13.09	0.66	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,349.99000	1.34999		1,084.93000	1.08493	1,349.990	13.48	0.28	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	740.66000	0.74066		587.88000	0.58788	740.660	14.39	0.17	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			10.94722	84.83351		10.76600	85.96845		11.75	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.11580	81.81384		10.92741	82.96544		11.78	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			10.72113	88.89953		10.53784	90.20265		12.63	0.00	0.00	0	62,507.0
R2040	On 05/05/2022	Bond Future	9.82	Call	134.13000	0.13413		277.54000	0.27754	134.130	11.47	0.07	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,441.90000	1.44190		2,106.20000	2.10620	1,441.900	12.73	0.42	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	9.22000	0.00922		5.79000	0.00579	9.220	15.94	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.89394	85.57743		10.70331	86.89843		12.74	0.00	0.00	0	40,532.0
R2040	On 04/08/2022	Bond Future	9.70	Call	311.27000	0.31127		489.23000	0.48923	311.270	11.54	0.10	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,305.08000	2.30508		2,967.17000	2.96717	2,305.080	12.98	0.44	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	686.45000	0.68645		533.57000	0.53357	686.450	15.77	0.14	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.04696	86.79227		10.84923	88.13248		12.44	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.20960	83.55094		11.00416	84.91077		12.49	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			10.77489	85.49377		10.60184	86.74908		13.40	0.00	0.00	0	47,453.0
R2044	On 04/08/2022	Bond Future			10.93930	82.25145		10.75938	83.52404		13.53	0.00	0.00	0	21,683.0
R2044	On 03/11/2022	Bond Future			11.08461	83.41917		10.89810	84.71014		13.21	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			11.23874		80.25381		11.04503	81.56387		13.28	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			10.69786		84.68987		10.51448	86.07234		13.93	0.00	0.00	0	190,760.0
R2048	On 04/08/2022	Bond Future			10.85405		85.78003		10.66345	87.18143		13.37	0.00	0.00	0	6,019.0
R2048	On 04/08/2022	Bond Future	9.70	Call	340.39000		0.34039		535.42000	0.53542	340.390	12.10	0.11	0.00	0	2,400.0
R2048	On 04/08/2022	Bond Future	10.40	Call	1,627.48000		1.62748		2,185.17000	2.18517	1,627.480	13.25	0.34	0.00	0	2,400.0
R2048	On 03/11/2022	Bond Future			10.99307		82.59554		10.79547	84.01718		13.74	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.13773		83.83492		10.93263	85.27741		13.11	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			10.40279		70.50854		10.23007	71.49464		12.57	0.00	9,025,093.12	128	21,199.0
R209	On 05/05/2022	Bond Future	9.50	Call	113.62000		0.11362		224.72000	0.22472	113.620	11.73	0.07	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	303.35000		0.30335		522.69000	0.52269	303.350	12.23	0.16	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,027.91000		2.02791		1,542.76000	1.54276	2,027.910	12.91	0.58	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	856.97000		0.85697		619.99000	0.61999	856.970	13.93	0.31	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	55.99000		0.05599		37.79000	0.03779	55.990	15.84	0.03	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.56071		71.44831		10.38167	72.44800		12.08	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.70864		69.31703		10.52317	70.33122		12.31	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	324.26000		0.32426		460.66000	0.46066	324.260	11.11	0.11	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,208.01000		5.20801		4,539.80000	4.53980	5,208.010	11.81	0.70	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,186.98000		2.18698		1,829.50000	1.82950	2,186.980	12.86	0.39	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.86251		70.32660		10.67026	71.35574		11.76	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			217.27458		217.27458		217.24687	217.24687			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			220.22313		220.22313		220.19632	220.19632			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			220.46524		220.46524		220.43949	220.43949			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			223.72275		223.72275		223.69702	223.69702			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			9.82383		84.93826		9.66076	85.78769		9.64	0.00	0.00	0	25,193.0
R213	On 04/08/2022	Bond Future			10.01468		86.03436		9.84416	86.89584		9.19	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.18596		83.73549		10.00795	84.60947		9.26	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	649.46000		0.64946		855.65000	0.85565	649.460	8.63	0.20	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	718.88000		0.71888		939.98000	0.93998	718.880	8.68	0.22	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,492.26000		3.49226		3,014.69000	3.01469	3,492.260	9.16	0.59	0.00	0	476.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R213	On 03/11/2022	Bond Future	9.98	Put	3,098.89000	3.09889	2,659.56000	2.65956	3,098.890	9.25	0.55	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	2,574.57000	2.57457	2,190.95000	2.19095	2,574.570	9.39	0.48	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,190.74000	2.19074	1,852.37000	1.85237	2,190.740	9.54	0.43	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.36742	84.98882	10.18129	85.87550		8.93	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	797.40000	0.79740	1,012.40000	1.01240	797.400	8.40	0.21	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	3,883.94000	3.88394	3,408.35000	3.40835	3,883.940	8.94	0.57	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,035.00000	3.03500	2,637.34000	2.63734	3,035.000	9.16	0.49	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			10.70939	67.45363	10.52634	68.53973		13.82	0.00	0.00	0	16,386.0	
R214	On 04/08/2022	Bond Future			10.86736	68.32190	10.67751	69.42293		13.29	0.00	0.00	0	1,337.0	
R214	On 03/11/2022	Bond Future			11.00817	66.02246	10.81172	67.13940		13.63	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			11.15454	67.01305	10.95104	68.14642		13.03	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 :												509,704,411.31	4,839	1 231 837.0	
Grand Total:												509,704,411.31	4,839	1 231 837.0	