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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2022

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
<b>Derivatives</b>														
AL37	On 05/05/2022	Index Future	820.77100	820.77100	819.63900	819.63900	0.00	0.00	0	0.0				
AL37	On 04/08/2022	Index Future	831.78500	831.78500	830.64400	830.64400	0.00	0.00	0	0.0				
AL37	On 03/11/2022	Index Future	843.80600	843.80600	842.65300	842.65300	0.00	0.00	0	0.0				
AL37	On 02/02/2023	Index Future	857.12300	857.12300	855.95700	855.95700	0.00	0.00	0	0.0				
AL7T	On 05/05/2022	Index Future	940.09300	940.09300	937.70500	937.70500	0.00	0.00	0	0.0				
AL7T	On 04/08/2022	Index Future	952.70800	952.70800	950.29500	950.29500	0.00	0.00	0	0.0				
AL7T	On 03/11/2022	Index Future	966.47700	966.47700	964.03400	964.03400	0.00	0.00	0	0.0				
AL7T	On 02/02/2023	Index Future	981.73000	981.73000	979.25400	979.25400	0.00	0.00	0	0.0				
ALBI	On 05/05/2022	Index Future	837.07500	837.07500	834.53900	834.53900	0.00	0.00	0	129.0				
ALBI	On 04/08/2022	Index Future	848.30700	848.30700	845.74400	845.74400	0.00	0.00	0	90.0				
ALBI	On 03/11/2022	Index Future	860.56700	860.56700	857.97100	857.97100	0.00	0.00	0	0.0				
ALBI	On 02/02/2023	Index Future	874.14800	874.14800	871.51700	871.51700	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	11.44385		76.40447		11.49266	76.15343			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.66121		77.45937		11.71198	77.20547			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.87213		74.80530		11.92495	74.54817			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.08034		76.00725		12.13537	75.74642			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	11.86145		74.84154		11.92048	74.49039			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.05924		75.87649		12.12063	75.52114			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.25182		72.72234		12.31572	72.36224			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.43492		73.89369		12.50139	73.52821			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	825.58600		825.58600		823.09500	823.09500			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	836.66400		836.66400		834.14700	834.14700			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	848.75600		848.75600		846.20600	846.20600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	862.15100		862.15100		859.56600	859.56600			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.30618		159.30618		159.24342	159.24342			0.00	15,930,618.00	100	5,571.0
I2025	On 04/08/2022	Bond Future	159.88648		159.88648		159.82428	159.82428			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.21359		162.21359		162.15137	162.15137			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	163.15451		163.15451		163.09255	163.09255			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	117.63723		117.63723		117.31409	117.31409			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future	119.26163		119.26163		118.93499	118.93499			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	119.76726		119.76726		119.43669	119.43669			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.68663		121.68663		121.35147	121.35147			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	112.75705		112.75705		112.73955	112.73955			0.00	0.00	0	2,766.0
I2033	On 04/08/2022	Bond Future	114.31381		114.31381		114.29700	114.29700			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.66562		114.66562		114.64931	114.64931			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.50297		116.50297		116.48695	116.48695			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			129.64589		129.64589		129.45966	129.45966			0.00	1,296,458.90	10	4,184.0
I2038	On 04/08/2022	Bond Future			129.61442		129.61442		129.42666	129.42666			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			131.50130		131.50130		131.31157	131.31157			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.74342		131.74342		131.55171	131.55171			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			117.66968		117.66968		117.95147	117.95147			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			119.29460		119.29460		119.58124	119.58124			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			119.09851		119.09851		119.39012	119.39012			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			121.00805		121.00805		121.30513	121.30513			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			121.40595		121.40595		121.38675	121.38675			0.00	0.00	0	8,622.0
I2050	On 04/08/2022	Bond Future			121.05800		121.05800		121.03981	121.03981			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future			122.82017		122.82017		122.80248	122.80248			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.71488		122.71488		122.69789	122.69789			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			315.02800		315.02800		314.77400	314.77400			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			319.33200		319.33200		319.07800	319.07800			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			324.02300		324.02300		323.76700	323.76700			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.21100		329.21100		328.95300	328.95300			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.23500		95.76500		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		4.63000	95.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.00500		94.99500		4.98500	95.01500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.06000		94.94000		5.04000	94.96000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.39000		94.61000		5.37000	94.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.45000		94.55000		5.42000	94.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.00500		93.99500		5.97500	94.02500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.25000		93.75000		6.23000	93.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.49000		93.51000		6.48000	93.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.59500		93.40500		6.59500	93.40500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.75500		93.24500		6.75500	93.24500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.12392		113.01537		8.16303	112.85918		5.24	0.00	0.00	0	72,914.0
R186	On 05/05/2022	Bond Future	6.73	Call	6.49000		0.00649		5.66000	0.00566	6.490	4.98	0.01	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	77.05000		0.07705		68.50000	0.06850	77.050	4.97	0.07	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	166.34000		0.16634		149.54000	0.14954	166.340	5.03	0.14	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	564.66000		0.56466		518.99000	0.51899	564.660	5.20	0.35	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	1,024.18000		1.02418		953.57000	0.95357	1,024.180	5.30	0.51	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,520.13000		1.52013		1,429.09000	1.42909	1,520.130	5.40	0.64	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	320.96000		0.32096		361.91000	0.36191	320.960	5.59	0.21	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	151.86000		0.15186		174.95000	0.17495	151.860	5.79	0.11	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	79.40000		0.07940		93.11000	0.09311	79.400	5.94	0.06	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.31872		109.26051		8.36046	109.10314		5.40	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	105.52000		0.10552		96.40000	0.09640	105.520	4.87	0.07	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	916.48000		0.91648		864.78000	0.86478	916.480	5.27	0.36	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	243.61000		0.24361		264.23000	0.26423	243.610	6.39	0.11	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.49925		110.82728		8.54396	110.66826		5.21	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.66407		107.28987		8.71215	107.12901		5.25	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			328.60102		328.60102		328.43569	328.43569			0.00	0.00	0	747.0
R197	On 04/08/2022	Bond Future			324.72441		324.72441		324.55982	324.55982			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			329.45225		329.45225		329.28706	329.28706			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			326.11769		326.11769		325.95321	325.95321			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			249.16792		249.16792		248.54185	248.54185			0.00	0.00	0	6,398.0
R202	On 04/08/2022	Bond Future			248.13929		248.13929		247.50675	247.50675			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			251.75105		251.75105		251.11077	251.11077			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.20909		251.20909		250.56060	250.56060			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			5.45874		103.26822		5.47907	103.25210		0.91	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.50112		104.64477		5.52963	104.62913		0.65	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			5.12096		102.26800		5.16977	102.25292		0.35	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future			9.68164		93.16120		9.72533	92.94122		8.66	0.00	0.00	0	72,984.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.68000		0.00068		0.58000	0.00058	0.680	8.14	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	5.82000		0.00582		5.00000	0.00500	5.820	8.02	0.01	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	26.15000		0.02615		22.66000	0.02266	26.150	7.93	0.02	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	116.76000		0.11676		103.21000	0.10321	116.760	8.14	0.08	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	158.11000		0.15811		140.43000	0.14043	158.110	8.19	0.11	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	377.33000		0.37733		340.48000	0.34048	377.330	8.40	0.21	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,346.74000		2.34674		2,509.47000	2.50947	2,346.740	8.56	0.69	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,568.28000		1.56828		1,700.68000	1.70068	1,568.280	8.74	0.54	0.00	0	5,000.0

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R2030	On 05/05/2022	Bond Future	9.65	Put	1,437.22000	1.43722	1,563.21000	1.56321	1,437.220	8.77	0.51	0.00	0	5,000.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	822.20000	0.82220	910.72000	0.91072	822.200	9.07	0.34	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	497.67000	0.49767	559.63000	0.55963	497.670	9.39	0.23	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	72.56000	0.07256	85.95000	0.08595	72.560	10.36	0.04	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.88440	90.41871	9.93012	90.19653		8.70	0.00	0.00	0	25,263.0		
R2030	On 04/08/2022	Bond Future	8.30	Call	110.12000	0.11012	100.06000	0.10006	110.120	8.18	0.06	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	9.05	Call	551.14000	0.55114	510.89000	0.51089	551.140	8.25	0.21	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	10.95	Put	588.17000	0.58817	634.48000	0.63448	588.170	9.93	0.18	0.00	0	800.0		
R2030	On 03/11/2022	Bond Future			10.06621	91.71600	10.11403	91.49112		8.38	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future			10.24169	89.16242	10.29181	88.93459		8.44	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future	8.81	Call	590.71000	0.59071	555.12000	0.55512	590.710	7.80	0.17	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.66	Put	4,357.10000	4.35710	4,507.00000	4.50700	4,357.100	8.09	0.64	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.94	Put	3,588.79000	3.58879	3,722.30000	3.72230	3,588.790	8.26	0.56	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			10.09074	89.53226	10.13419	89.28538		9.98	0.00	3,670,822.66	41	139,542.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	404.31000	0.40431	362.91000	0.36291	404.310	9.44	0.21	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	1,771.98000	1.77198	1,648.35000	1.64835	1,771.980	10.17	0.56	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.29	Call	2,148.40000	2.14840	2,009.03000	2.00903	2,148.400	10.31	0.62	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	10.98	Put	243.22000	0.24322	279.99000	0.27999	243.220	11.45	0.11	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	150.21000	0.15021	175.23000	0.17523	150.210	11.67	0.08	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.27531	90.74694	10.32050	90.49754		9.59	0.00	0.00	0	140.0		
R2032	On 04/08/2022	Bond Future	8.97	Call	168.28000	0.16828	152.31000	0.15231	168.280	8.52	0.08	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	9.72	Call	948.74000	0.94874	883.80000	0.88380	948.740	9.06	0.29	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	11.60	Put	454.69000	0.45469	493.30000	0.49330	454.690	11.31	0.13	0.00	0	800.0		
R2032	On 03/11/2022	Bond Future			10.45066	87.89713	10.49771	87.64468		9.68	0.00	0.00	0	0.0		
R2032	On 03/11/2022	Bond Future	9.31	Call	579.74000	0.57974	540.16000	0.54016	579.740	8.86	0.17	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	9.36	Call	636.88000	0.63688	594.30000	0.59430	636.880	8.91	0.19	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.11	Put	3,806.95000	3.80695	3,963.06000	3.96306	3,806.950	9.58	0.59	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	3,648.14000	3.64814	3,800.36000	3.80036	3,648.140	9.62	0.57	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	2,724.77000	2.72477	2,851.48000	2.85148	2,724.770	9.86	0.47	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	2,560.06000	2.56006	2,681.51000	2.68151	2,560.060	9.93	0.45	0.00	0	180.0		
R2032	On 02/02/2023	Bond Future			10.61674	89.28989	10.66577	89.03394		9.32	0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	708.14000	0.70814	665.14000	0.66514	708.140	8.58	0.18	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	4,515.90000	4.51590	4,676.58000	4.67658	4,515.900	9.10	0.60	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	3,511.27000	3.51127	3,648.84000	3.64884	3,511.270	9.32	0.51	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			10.48637	90.46956	10.52959	90.19363		11.30	0.00	0.00	0	75,108.0		
R2035	On 04/08/2022	Bond Future			10.67010	91.65626	10.71501	91.37724		10.86	0.00	0.00	0	48,495.0		
R2035	On 04/08/2022	Bond Future	9.53	Call	286.14000	0.28614	260.61000	0.26061	286.140	9.56	0.11	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	643.25000	0.64325	594.67000	0.59467	643.250	10.03	0.20	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.53	Call	2,182.65000	2.18265	2,064.86000	2.06486	2,182.650	10.89	0.46	0.00	0	400.0		

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	10.64	Put	2,709.69000	2.70969	2,859.21000	2.85921	2,709.690	11.00	0.50	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	1,555.92000	1.55592	1,657.60000	1.65760	1,555.920	11.68	0.33	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	12.18	Put	465.12000	0.46512	503.55000	0.50355	465.120	13.34	0.12	0.00	0	400.0		
R2035	On 03/11/2022	Bond Future			10.83560	88.50657	10.88219	88.22416		11.03	0.00	0.00	0	0.0		
R2035	On 03/11/2022	Bond Future	9.82	Call	813.96000	0.81396	761.33000	0.76133	813.960	10.04	0.21	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.57	Put	4,059.39000	4.05939	4,226.90000	4.22690	4,059.390	10.88	0.56	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.99	Put	2,786.53000	2.78653	2,918.17000	2.91817	2,786.530	11.23	0.44	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future			10.99273	89.94671	11.04113	89.66035		10.58	0.00	0.00	0	0.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	957.49000	0.95749	902.10000	0.90210	957.490	9.73	0.21	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	4,686.70000	4.68670	4,856.51000	4.85651	4,686.700	10.33	0.57	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.06	Put	3,451.62000	3.45162	3,591.23000	3.59123	3,451.620	10.62	0.46	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			10.66801	86.37276	10.71629	86.06125		12.04	0.00	345,491.04	4	84,981.0		
R2037	On 04/08/2022	Bond Future			10.84558	83.28788	10.89570	82.97283		12.17	0.00	0.00	0	52,420.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	777.29000	0.77729	713.61000	0.71361	777.290	11.26	0.23	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	2,490.49000	2.49049	2,648.10000	2.64810	2,490.490	12.34	0.46	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.21	Call	3,995.73000	3.99573	3,803.74000	3.80374	3,995.730	12.80	0.64	0.00	0	1,050.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	1,374.19000	1.37419	1,476.94000	1.47694	1,374.190	13.18	0.29	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.95	Put	749.31000	0.74931	812.52000	0.81252	749.310	14.15	0.17	0.00	0	1,050.0		
R2037	On 03/11/2022	Bond Future			11.00388	84.48329	11.05582	84.16417		11.79	0.00	0.00	0	0.0		
R2037	On 02/02/2023	Bond Future			11.15694	81.56548	11.21082	81.24189		11.92	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			10.78926	88.42283	10.83234	88.12351		12.66	0.00	353,691.32	4	62,542.0		
R2040	On 05/05/2022	Bond Future	9.82	Call	76.69000	0.07669	66.57000	0.06657	76.690	11.05	0.05	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	10.57	Call	1,162.76000	1.16276	1,066.73000	1.06673	1,162.760	12.41	0.38	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	13.04	Put	9.86000	0.00986	12.34000	0.01234	9.860	15.99	0.01	0.00	0	1,200.0		
R2040	On 04/08/2022	Bond Future			10.96170	85.11542	11.00641	84.81271		12.83	0.00	0.00	0	40,532.0		
R2040	On 04/08/2022	Bond Future	9.70	Call	234.79000	0.23479	213.24000	0.21324	234.790	11.29	0.08	0.00	0	460.0		
R2040	On 04/08/2022	Bond Future	10.70	Call	1,964.23000	1.96423	1,850.29000	1.85029	1,964.230	12.45	0.41	0.00	0	460.0		
R2040	On 04/08/2022	Bond Future	12.24	Put	636.05000	0.63605	687.00000	0.68700	636.050	15.00	0.14	0.00	0	460.0		
R2040	On 03/11/2022	Bond Future			11.11522	86.33717	11.16152	86.03066		12.43	0.00	0.00	0	0.0		
R2040	On 02/02/2023	Bond Future			11.26368	83.19862	11.31169	82.88779		12.60	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			10.83315	85.07808	10.89154	84.66491		13.38	0.00	0.00	0	49,857.0		
R2044	On 04/08/2022	Bond Future			10.99695	81.85048	11.05756	81.43241		13.57	0.00	0.00	0	21,683.0		
R2044	On 03/11/2022	Bond Future			11.14248	83.02540	11.20525	82.60186		13.15	0.00	0.00	0	0.0		
R2044	On 02/02/2023	Bond Future			11.28296	79.95964	11.34805	79.52988		13.34	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		

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
R2048	On 05/05/2022	Bond Future			10.75658		84.25546		10.80971	83.86579		13.88	0.00	0.00	0	190,760.0
R2048	On 04/08/2022	Bond Future			10.91230		85.35988		10.96744	84.96561		13.37	0.00	0.00	0	6,019.0
R2048	On 04/08/2022	Bond Future	9.70	Call	254.78000		0.25478		225.21000	0.22521	254.780	11.75	0.09	0.00	0	2,400.0
R2048	On 04/08/2022	Bond Future	10.40	Call	1,304.30000		1.30430		1,194.48000	1.19448	1,304.300	12.45	0.31	0.00	0	2,400.0
R2048	On 03/11/2022	Bond Future			11.05163		82.18239		11.10875	81.78291		13.65	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.18328		83.52057		11.24247	83.11530		13.12	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			10.45573		70.21015		10.50378	69.94088		12.68	0.00	0.00	0	21,199.0
R209	On 05/05/2022	Bond Future	9.50	Call	59.76000		0.05976		50.53000	0.05053	59.760	10.96	0.05	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	188.37000		0.18837		163.38000	0.16338	188.370	11.38	0.12	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,104.94000		2.10494		2,285.41000	2.28541	2,104.940	12.32	0.62	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	823.60000		0.82360		925.05000	0.92505	823.600	13.03	0.32	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	47.12000		0.04712		57.42000	0.05742	47.120	15.30	0.03	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.61253		71.16269		10.66222	70.89035		12.22	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.76028		69.03832		10.81168	68.76248		12.38	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	286.98000		0.28698		262.51000	0.26251	286.980	11.10	0.10	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,335.18000		5.33518		5,540.60000	5.54060	5,335.180	11.52	0.72	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,231.29000		2.23129		2,351.70000	2.35170	2,231.290	12.63	0.41	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.89931		70.13204		10.95248	69.85230		11.91	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			218.24950		218.24950		217.55316	217.55316			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			221.26328		221.26328		220.55907	220.55907			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			221.55393		221.55393		220.84115	220.84115			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			225.10533		225.10533		224.38235	224.38235			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			9.94298		84.32453		9.98640	84.10232		9.75	0.00	0.00	0	25,193.0
R213	On 04/08/2022	Bond Future			10.13519		85.43236		10.18043	85.20781		9.31	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.30902		83.13812		10.35614	82.91085		9.35	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	522.54000		0.52254		487.53000	0.48753	522.540	8.60	0.17	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	573.15000		0.57315		535.34000	0.53534	573.150	8.60	0.19	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,820.41000		3.82041		3,969.78000	3.96978	3,820.410	9.08	0.63	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,403.22000		3.40322		3,542.93000	3.54293	3,403.220	9.18	0.59	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,837.86000		2.83786		2,963.00000	2.96300	2,837.860	9.31	0.52	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,414.64000		2.41464		2,527.44000	2.52744	2,414.640	9.44	0.47	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	Open Interest
R213	On 02/02/2023	Bond Future			10.47359	84.48845		10.52274	84.25814		9.06	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	677.82000	0.67782		637.97000	0.63797	677.820	8.35	0.19	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,109.57000	4.10957		4,254.33000	4.25433	4,109.570	8.76	0.60	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,210.63000	3.21063		3,334.92000	3.33492	3,210.630	8.97	0.51	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			10.75766	67.17175		10.81585	66.83443		13.84	0.00	0.00	0	16,386.0
R214	On 04/08/2022	Bond Future			10.91462	68.05221		10.97487	67.71089		13.35	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			11.05521	65.75937		11.11750	65.41352		13.61	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.18795	66.82989		11.25238	66.47896		13.11	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
<b>Total for Derivatives :</b>													<b>21,597,081.92</b>	<b>159</b>	<b>1 235 263.0</b>
<b>Grand Total:</b>													<b>21,597,081.92</b>	<b>159</b>	<b>1 235 263.0</b>