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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2022

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
Derivatives														
AL37	On 05/05/2022	Index Future		797.31900	797.31900		805.95300	805.95300			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		808.09200	808.09200		816.74100	816.74100			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		819.89200	819.89200		828.52700	828.52700			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future		832.75300	832.75300		841.58400	841.58400			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		903.10200	903.10200		919.73500	919.73500			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		915.30500	915.30500		932.04600	932.04600			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		928.67000	928.67000		945.49600	945.49600			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future		943.23800	943.23800		960.39600	960.39600			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		801.84900	801.84900		816.52600	816.52600			0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future		812.68400	812.68400		827.45600	827.45600			0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future		824.55100	824.55100		839.39600	839.39600			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future		837.48500	837.48500		852.62500	852.62500			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	12.09806	73.13379		11.82415	74.47872			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.34207	74.15166		12.05813	75.50585			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	12.57966	71.46112		12.28613	72.82256			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.82064	72.60293		12.51270	73.99191			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	12.51216	71.11748		12.23748	72.65080			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.73648	72.10896		12.45148	73.65425			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.95623	68.91140		12.66100	70.46691			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.17066	70.01498		12.86145	71.60126			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	790.65300	790.65300		805.22100	805.22100			0.00	0.00	0	988.00
GOVI	On 04/08/2022	GOVI	801.33600	801.33600		815.99900	815.99900			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	813.03700	813.03700		827.77400	827.77400			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	825.79100	825.79100		840.82000	840.82000			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.97026	159.97026		160.01072	160.01072			0.00	0.00	0	5,571.00
I2025	On 04/08/2022	Bond Future	160.57663	160.57663		160.59731	160.59731			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.93958	162.93958		162.93301	162.93301			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	163.87619	163.87619		163.88197	163.88197			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	118.15390	118.15390		118.44015	118.44015			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	119.79855	119.79855		120.07372	120.07372			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	120.32985	120.32985		120.58863	120.58863			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.24783	122.24783		122.51981	122.51981			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	113.68962	113.68962		113.66598	113.66598			0.00	0.00	0	2,766.00
I2033	On 04/08/2022	Bond Future	115.27204	115.27204		115.23351	115.23351			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.65493	115.65493		115.59642	115.59642			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.49823	117.49823		117.44737	117.44737			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			129.54786	129.54786		130.52032	130.52032			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			129.52829	129.52829		130.49781	130.49781			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			131.43469	131.43469		132.39619	132.39619			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			131.66234	131.66234		132.64916	132.64916			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			118.93973	118.93973		118.30876	118.30876			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			120.59557	120.59557		119.94077	119.94077			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			120.43555	120.43555		119.75065	119.75065			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			122.35597	122.35597		121.66932	121.66932			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			122.61611	122.61611		122.59025	122.59025			0.00	6,130,805.50	50	8,672.00
I2050	On 04/08/2022	Bond Future			122.29778	122.29778		122.25622	122.25622			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			124.09768	124.09768		124.03449	124.03449			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			124.00015	124.00015		123.94544	123.94544			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
IGOV	On 05/05/2022	Index Future			316.77200	316.77200		316.89300	316.89300			0.00	0.00	0	499.00
IGOV	On 04/08/2022	Index Future			321.12900	321.12900		321.21300	321.21300			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future			325.89500	325.89500		325.92400	325.92400			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future			331.08200	331.08200		331.13600	331.13600			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.26500	95.73500		4.24500	95.75500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.70500	95.29500		4.65500	95.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.76500	95.23500		4.71000	95.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.20500	94.79500		5.11500	94.88500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.28000	94.72000		5.19000	94.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.69000	94.31000		5.58000	94.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.73500	94.26500		5.66000	94.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.44000	93.56000		6.31500	93.68500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.84000	93.16000		6.66000	93.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.02000	92.98000		6.82000	93.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.15000	92.85000		6.93500	93.06500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.27500	92.72500		7.08500	92.91500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.95774	109.74525		8.65328	110.92488		5.24	0.00	282,264,783.00	2,572	72,800.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.02000	0.00002		0.19000	0.00019	0.020	4.98	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	0.86000	0.00086		5.51000	0.00551	0.860	4.97	0.00	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	3.28000	0.00328		16.91000	0.01691	3.280	5.03	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	30.33000	0.03033		105.39000	0.10539	30.330	5.20	0.03	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	93.27000	0.09327		262.02000	0.26202	93.270	5.30	0.09	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	201.59000	0.20159		484.80000	0.48480	201.590	5.40	0.16	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,716.50000	1.71650		1,020.01000	1.02001	1,716.500	5.59	0.69	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	1,045.15000	1.04515		563.54000	0.56354	1,045.150	5.79	0.51	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	662.84000	0.66284		330.71000	0.33071	662.840	5.94	0.37	0.00	0	454.00
R186	On 04/08/2022	Bond Future			9.21103	105.95798		8.88768	107.13991		5.40	0.00	0.00	0	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	6.80000	0.00680		20.03000	0.02003	6.800	4.87	0.01	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	172.98000	0.17298		338.12000	0.33812	172.980	5.27	0.10	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	878.31000	0.87831		570.64000	0.57064	878.310	6.39	0.31	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.45413	107.49448		9.11153	108.67508		5.21	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.69874	103.89468		9.32584	105.10240		5.25	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			329.41289	329.41289		329.25810	329.25810			0.00	1,647,064.45	5	752.00
R197	On 04/08/2022	Bond Future			325.58179	325.58179		325.38376	325.38376			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			330.37433	330.37433		330.11757	330.11757			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.01741	327.01741		326.78304	326.78304			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			250.35804	250.35804		250.54280	250.54280			0.00	0.00	0	6,398.00
R202	On 04/08/2022	Bond Future			249.37255	249.37255		249.52821	249.52821			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			253.04237	253.04237		253.15757	253.15757			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			252.49458	252.49458		252.63139	252.63139			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			5.74862	103.03884		5.64928	103.11735		0.91	0.00	0.00	0	14,778.00
R203	On 04/08/2022	Bond Future			5.90863	104.42170		5.78606	104.48870		0.65	0.00	2,506,120.80	24	2,384.00
R203	On 03/11/2022	Bond Future			5.79219	102.06104		5.63108	102.11064		0.35	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			10.39589	89.64857		10.07437	91.20793		8.66	0.00	379,123,802.53	4,229	73,231.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000		0.03000	0.00003	0.000	8.14	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.04000	0.00004		0.43000	0.00043	0.040	8.02	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	0.36000	0.00036		2.80000	0.00280	0.360	7.93	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	3.78000	0.00378		19.96000	0.01996	3.780	8.14	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	6.16000	0.00616		29.87000	0.02987	6.160	8.19	0.01	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	25.63000	0.02563		96.24000	0.09624	25.630	8.40	0.02	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	5,269.05000	5.26905		3,848.61000	3.84861	5,269.050	8.56	0.95	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	4,093.48000	4.09348		2,807.24000	2.80724	4,093.480	8.74	0.89	0.00	0	5,000.00

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	
R2030	On 05/05/2022	Bond Future	9.65	Put	3,871.87000	3.87187	2,619.25000	2.61925	3,871.870	8.77	0.87	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	2,671.98000	2.67198	1,660.56000	1.66056	2,671.980	9.07	0.74	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,870.62000	1.87062	1,083.47000	1.08347	1,870.620	9.39	0.60	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	414.84000	0.41484	192.45000	0.19245	414.840	10.36	0.20	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.63272	86.86838	10.29726	88.43747		8.70	0.00	0.00	0	25,263.00
R2030	On 04/08/2022	Bond Future	8.30	Call	12.48000	0.01248	34.57000	0.03457	12.480	8.18	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	106.45000	0.10645	232.72000	0.23272	106.450	8.25	0.06	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,531.12000	1.53112	1,018.16000	1.01816	1,531.120	9.93	0.38	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.84779	88.12884	10.49928	89.70536		8.38	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			11.06524	85.51073	10.69713	87.11899		8.44	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	172.52000	0.17252	306.31000	0.30631	172.520	7.80	0.06	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	7,000.32000	7.00032	5,751.25000	5.75125	7,000.320	8.09	0.81	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,982.50000	5.98250	4,836.30000	4.83630	5,982.500	8.26	0.75	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			10.78756	85.68130	10.46687	87.42519		9.98	0.00	6,597,460.10	77	140,700.00
R2032	On 05/05/2022	Bond Future	9.58	Call	25.71000	0.02571	102.57000	0.10257	25.710	9.44	0.02	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	327.76000	0.32776	778.52000	0.77852	327.760	10.17	0.18	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	459.46000	0.45946	1,015.18000	1.01518	459.460	10.31	0.23	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	1,091.71000	1.09171	566.45000	0.56645	1,091.710	11.45	0.39	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	748.27000	0.74827	367.02000	0.36702	748.270	11.67	0.29	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			11.00105	86.85326	10.66819	88.60986		9.59	0.00	173,706,520.00	2,000	2,140.00
R2032	On 04/08/2022	Bond Future	8.97	Call	19.05000	0.01905	54.31000	0.05431	19.050	8.52	0.01	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	215.85000	0.21585	444.41000	0.44441	215.850	9.06	0.09	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	1,231.21000	1.23121	793.74000	0.79374	1,231.210	11.31	0.30	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			11.20557	83.96135	10.86087	85.72843		9.68	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	141.53000	0.14153	277.68000	0.27768	141.530	8.86	0.06	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	160.68000	0.16068	310.43000	0.31043	160.680	8.91	0.06	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.92	Call	529.67000	0.52967	0.00000	0.00000	529.670	9.43	0.16	10,188,453.43	750	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	6,522.29000	6.52229	5,196.67000	5.19667	6,522.290	9.58	0.79	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	6,306.08000	6.30608	5,004.47000	5.00447	6,306.080	9.62	0.78	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.49	Put	4,992.95000	4.99295	3,859.23000	3.85923	4,992.950	9.86	0.69	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	4,744.26000	4.74426	3,647.92000	3.64792	4,744.260	9.93	0.67	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,606.17000	1.60617	0.00000	0.00000	1,606.170	10.05	0.36	22,708,216.55	750	750.00
R2032	On 03/11/2022	Bond Future	12.30	Put	1,201.57000	1.20157	0.00000	0.00000	1,201.570	12.06	0.24	14,951,886.20	750	750.00
R2032	On 02/02/2023	Bond Future			11.40702	85.28409	11.04539	87.08585		9.32	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	211.13000	0.21113	375.80000	0.37580	211.130	8.58	0.07	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.92	Call	603.08000	0.60308	0.00000	0.00000	603.080	8.93	0.16	10,471,970.13	750	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	7,296.52000	7.29652	5,949.38000	5.94938	7,296.520	9.10	0.79	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.50	Put	5,941.56000	5.94156	4,744.80000	4.74480	5,941.560	9.32	0.71	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,602.13000	1.60213	0.00000	0.00000	1,602.130	9.42	0.33	21,347,941.55	750	750.00
R2032	On 02/02/2023	Bond Future	12.75	Put	1,260.86000	1.26086	0.00000	0.00000	1,260.860	11.37	0.22	14,377,316.00	750	750.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			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
R2035	On 05/05/2022	Bond Future			11.14670	86.38403		10.87245	88.04746		11.30	0.00	376,202,450.65	4,355	73,938.00
R2035	On 04/08/2022	Bond Future			11.35686	87.52429		11.07270	89.19949		10.86	0.00	131,286,435.00	1,500	49,995.00
R2035	On 04/08/2022	Bond Future	9.53	Call	42.40000	0.04240		97.45000	0.09745	42.400	9.56	0.02	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	133.60000	0.13360		265.87000	0.26587	133.600	10.03	0.06	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	752.31000	0.75231		1,204.32000	1.20432	752.310	10.89	0.22	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	5,242.07000	5.24207		4,083.62000	4.08362	5,242.070	11.00	0.74	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	3,344.53000	3.34453		2,490.53000	2.49053	3,344.530	11.68	0.57	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	1,161.54000	1.16154		806.04000	0.80604	1,161.540	13.34	0.25	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.54762	84.32944		11.25444	86.01393		11.03	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	232.22000	0.23222		398.99000	0.39899	232.220	10.04	0.08	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	639.54000	0.63954		0.00000	0.00000	639.540	10.61	0.17	14,433,750.45	1,000	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	6,810.93000	6.81093		5,595.29000	5.59529	6,810.930	10.88	0.76	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	5,009.34000	5.00934		4,000.89000	4.00089	5,009.340	11.23	0.64	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,899.40000	1.89940		0.00000	0.00000	1,899.400	11.30	0.37	31,514,812.60	1,000	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	1,340.13000	1.34013		0.00000	0.00000	1,340.130	13.66	0.23	19,618,771.78	1,000	1,000.00
R2035	On 02/02/2023	Bond Future			11.73562	85.69640		11.42894	87.41396		10.58	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	323.65000	0.32365		515.92000	0.51592	323.650	9.73	0.09	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	728.68000	0.72868		0.00000	0.00000	728.680	10.03	0.17	14,852,852.42	1,000	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	7,469.33000	7.46933		6,247.82000	6.24782	7,469.330	10.33	0.75	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,915.74000	1.91574		0.00000	0.00000	1,915.740	10.61	0.35	29,851,573.42	1,000	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	5,788.94000	5.78894		4,742.49000	4.74249	5,788.940	10.62	0.65	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	1,290.18000	1.29018		0.00000	0.00000	1,290.180	12.88	0.21	17,632,935.72	1,000	1,000.00
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			11.32310	82.28752		11.04373	83.99288		12.04	0.00	7,323,589.28	89	85,070.00
R2037	On 04/08/2022	Bond Future			11.52616	79.15631		11.23688	80.87433		12.17	0.00	0.00	0	52,420.00
R2037	On 04/08/2022	Bond Future	10.10	Call	175.14000	0.17514		341.96000	0.34196	175.140	11.26	0.07	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,879.48000	4.87948		3,751.80000	3.75180	4,879.480	12.34	0.71	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	1,778.36000	1.77836		2,568.12000	2.56812	1,778.360	12.80	0.40	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,992.57000	2.99257		2,194.92000	2.19492	2,992.570	13.18	0.52	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	1,764.48000	1.76448		1,246.44000	1.24644	1,764.480	14.15	0.35	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.70847	80.30538		11.41028	82.03427		11.79	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.89110	77.31434		11.57962	79.07693		11.92	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			11.43431	84.10654		11.16508	85.86567		12.66	0.00	3,616,581.22	43	62,041.00
R2040	On 05/05/2022	Bond Future	9.82	Call	2.06000	0.00206		10.31000	0.01031	2.060	11.05	0.00	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	171.07000	0.17107		411.69000	0.41169	171.070	12.41	0.09	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	63.32000	0.06332		28.37000	0.02837	63.320	15.99	0.03	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.63185	80.74990		11.35305	82.52214		12.83	0.00	161,499,800.00	2,000	42,532.00
R2040	On 04/08/2022	Bond Future	9.70	Call	33.97000	0.03397		78.69000	0.07869	33.970	11.29	0.02	0.00	0	460.00

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	
R2040	On 04/08/2022	Bond Future	10.70	Call	637.82000	0.63782	1,048.42000	1.04842	637.820	12.45	0.19	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,531.33000	1.53133	1,079.16000	1.07916	1,531.330	15.00	0.30	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.80894	81.92217	11.52155	83.70583		12.43	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.98625	78.70651	11.68614	80.52473		12.60	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			11.47337	80.72875	11.20400	82.51107		13.38	0.00	364,732,492.50	4,518	54,535.00
R2044	On 04/08/2022	Bond Future			11.66202	77.45113	11.38301	79.24729		13.57	0.00	152,888,530.62	1,974	21,707.00
R2044	On 03/11/2022	Bond Future			11.83082	78.57559	11.54316	80.38404		13.15	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.99959	75.43237	11.69933	77.27560		13.34	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			11.40729	79.69489	11.13269	81.56434		13.88	0.00	24,944,500.57	313	191,069.00
R2048	On 04/08/2022	Bond Future			11.58835	80.74626	11.30381	82.63082		13.37	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	36.12000	0.03612	85.00000	0.08500	36.120	11.75	0.02	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	340.99000	0.34099	618.67000	0.61867	340.990	12.45	0.11	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			11.75166	77.51530	11.45805	79.41351		13.65	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.91174	78.77273	11.60542	80.70702		13.12	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			11.10985	66.66710	10.83604	68.11842		12.68	0.00	28,800,187.20	432	20,797.00
R209	On 05/05/2022	Bond Future	9.50	Call	1.35000	0.00135	7.40000	0.00740	1.350	10.96	0.00	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	8.68000	0.00868	35.11000	0.03511	8.680	11.38	0.01	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	4,839.49000	4.83949	3,581.05000	3.58105	4,839.490	12.32	0.91	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,563.04000	2.56304	1,673.07000	1.67307	2,563.040	13.03	0.70	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	256.30000	0.25630	126.79000	0.12679	256.300	15.30	0.12	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			11.28949	67.57898	11.00705	69.04145		12.22	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			11.45990	65.41392	11.16927	66.88591		12.38	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	64.10000	0.06410	122.44000	0.12244	64.100	11.10	0.03	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,240.68000	8.24068	6,987.79000	6.98779	8,240.680	11.52	0.88	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	4,054.96000	4.05496	3,217.08000	3.21708	4,054.960	12.63	0.62	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			11.62598	66.44433	11.32340	67.94487		11.91	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			219.19762	219.19762	219.03610	219.03610			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			222.24897	222.24897	222.05720	222.05720			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			222.58623	222.58623	222.35414	222.35414			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	
R210	On 02/02/2023	Bond Future	226.13479	226.13479		225.91582	225.91582			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	10.63501	80.87215		10.31934	82.42355		9.75	0.00	161,744.30	2	25,184.00	
R213	On 04/08/2022	Bond Future	10.85706	81.94122		10.52900	83.50373		9.31	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	11.05996	79.61032		10.72032	81.18127		9.35	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	9.13	Call	132.05000	0.13205	253.16000	0.25316	132.050	8.60	0.06	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	148.50000	0.14850	281.51000	0.28151	148.500	8.60	0.06	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	6,378.57000	6.37857	5,149.54000	5.14954	6,378.570	9.08	0.82	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,820.88000	5.82088	4,649.46000	4.64946	5,820.880	9.18	0.79	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	5,037.81000	5.03781	3,957.99000	3.95799	5,037.810	9.31	0.74	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	4,423.84000	4.42384	3,426.63000	3.42663	4,423.840	9.44	0.69	0.00	0	200.00
R213	On 02/02/2023	Bond Future	11.26054	80.89861		10.90382	82.50027		9.06	0.00	0.00	0	0.00	
R213	On 02/02/2023	Bond Future	9.16	Call	211.83000	0.21183	366.74000	0.36674	211.830	8.35	0.08	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,597.92000	6.59792	5,402.65000	5.40265	6,597.920	8.76	0.79	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,389.33000	5.38933	4,326.02000	4.32602	5,389.330	8.97	0.71	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	11.40717	63.55444		11.13310	65.04188		13.84	0.00	9,151,839.36	144	15,905.00	
R214	On 04/08/2022	Bond Future	11.58763	64.39280		11.30443	65.89236		13.35	0.00	0.00	0	1,337.00	
R214	On 03/11/2022	Bond Future	11.75042	62.05766		11.45898	63.56789		13.61	0.00	0.00	0	0.00	
R214	On 02/02/2023	Bond Future	11.90970	63.06409		11.60641	64.60311		13.11	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 :											2,334,535,187.33	34,827	168.000000000	
Grand Total:											2,334,535,187.33	34,827	168.000000000	