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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2022

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	04/08/2022	Index Future	829.85700	829.85700		829.07000	829.07000			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	841.72400	841.72400		840.93100	840.93100			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	855.52800	855.52800		854.73000	854.73000			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	870.80700	870.80700		870.00100	870.00100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	946.23900	946.23900		943.65700	943.65700			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	959.77000	959.77000		957.15700	957.15700			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	975.51100	975.51100		972.86400	972.86400			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	992.93200	992.93200		990.24500	990.24500			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	841.09500	841.09500		838.84800	838.84800			0.00	16,821,900.00	2	136.0
ALBI	On	03/11/2022	Index Future	853.12300	853.12300		850.84800	850.84800			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	867.11400	867.11400		864.81000	864.81000			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	882.60000	882.60000		880.26100	880.26100			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 04/08/2022	Bond Future	11.81496		76.69414		11.85870	76.47842			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.03491		74.01682		12.08041	73.79849			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.24050		75.25165		12.28783	75.03041			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.42791		72.82892		12.47715	72.60423			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 04/08/2022	Bond Future	12.20558		75.03410		12.25424	74.75754			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.40662		71.85507		12.45727	71.57505			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.58811		73.05601		12.64074	72.77197			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.76140		70.12136		12.81614	69.83276			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 04/08/2022	GOVI	829.65300		829.65300		827.42700	827.42700			0.00	0.00	0	1,111.0
GOVI	On 03/11/2022	GOVI	841.51700		841.51700		839.26500	839.26500			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	855.31800		855.31800		853.03600	853.03600			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	870.59300		870.59300		868.27700	868.27700			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.59640		162.59640		162.61999	162.61999			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	164.93787		164.93787		164.96278	164.96278			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	166.00116		166.00116		166.02800	166.02800			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	169.00731		169.00731		169.03590	169.03590			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 04/08/2022	Bond Future	121.92153		121.92153		122.11966	122.11966			0.00	0.00	0	3,894.0
I2029	On 03/11/2022	Bond Future	122.43339		122.43339		122.63506	122.63506			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	124.47162		124.47162		124.67780	124.67780			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	125.44228		125.44228		125.65310	125.65310			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 04/08/2022	Bond Future	116.56282		116.56282		116.52947	116.52947			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	116.91356		116.91356		116.88042	116.88042			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	118.85970		118.85970		118.82716	118.82716			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	119.64405		119.64405		119.61174	119.61174			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	04/08/2022			Bond Future	132.93473	132.93473		132.89594	132.89594			0.00	0.00	0	4,102.0
I2038	On	03/11/2022			Bond Future	134.84917	134.84917		134.81062	134.81062			0.00	0.00	0	0.0
I2038	On	02/02/2023			Bond Future	135.20180	135.20180		135.16377	135.16377			0.00	0.00	0	0.0
I2038	On	04/05/2023			Bond Future	137.65148	137.65148		137.61375	137.61375			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	04/08/2022			Bond Future	122.48532	122.48532		122.44995	122.44995			0.00	0.00	0	16,569.0
I2046	On	03/11/2022			Bond Future	122.29484	122.29484		122.25974	122.25974			0.00	0.00	0	1,566.0
I2046	On	02/02/2023			Bond Future	124.33157	124.33157		124.29690	124.29690			0.00	0.00	0	0.0
I2046	On	04/05/2023			Bond Future	124.56806	124.56806		124.53376	124.53376			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	04/08/2022			Bond Future	125.01545	125.01545		125.21578	125.21578			0.00	0.00	0	11,293.0
I2050	On	03/11/2022			Bond Future	126.81566	126.81566		127.01968	127.01968			0.00	0.00	0	0.0
I2050	On	02/02/2023			Bond Future	126.82594	126.82594		127.03454	127.03454			0.00	0.00	0	0.0
I2050	On	04/05/2023			Bond Future	129.12362	129.12362		129.33681	129.33681			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	04/08/2022			Index Future	326.07700	326.07700		326.15300	326.15300			0.00	3,260,770.00	1	759.0
IGOV	On	03/11/2022			Index Future	330.81900	330.81900		330.89900	330.89900			0.00	0.00	0	16.0
IGOV	On	02/02/2023			Index Future	336.32300	336.32300		336.40700	336.40700			0.00	0.00	0	0.0
IGOV	On	04/05/2023			Index Future	342.40600	342.40600		342.49400	342.49400			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.94500	95.05500		4.94500	95.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/07/2022			Jibar Tradeable Future	5.04500	94.95500		5.03500	94.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/08/2022			Jibar Tradeable Future	5.43000	94.57000		5.42000	94.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.51500	94.48500		5.52500	94.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/10/2022			Jibar Tradeable Future	5.89000	94.11000		5.88000	94.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/11/2022			Jibar Tradeable Future	5.97000	94.03000		5.97000	94.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.33000	93.67000		6.32000	93.68000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.79500	93.20500		6.77500	93.22500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	7.17000	92.83000		7.15000	92.85000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.37000	92.63000		7.33000	92.67000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.56500	92.43500		7.51500	92.48500			0.00	0.00	0	172.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	7.67500	92.32500		7.62500	92.37500			0.00	0.00	0	0.0
R186	On	04/08/2022			Bond Future	8.38981	108.99266		8.41850	108.88479		4.93	0.00	653,955.96	6	81,147.0
R186	On	04/08/2022	6.96	Call	Bond Future	8.99000	0.00899		8.35000	0.00835	8.990	5.21	0.01	0.00	0	3,600.0
R186	On	04/08/2022	7.96	Call	Bond Future	295.03000	0.29503		275.82000	0.27582	295.030	4.84	0.23	0.00	0	3,600.0
R186	On	04/08/2022	9.78	Put	Bond Future	42.28000	0.04228		48.31000	0.04831	42.280	6.43	0.04	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future	8.58124	110.53589		8.61188	110.42725		4.73	0.00	0.00	0	11,129.0

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 03/11/2022	Bond Future	8.23	Call	800.02000		0.80002		765.62000	0.76562	800.020	4.63	0.36	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	925.36000		0.92536		970.31000	0.97031	925.360	5.02	0.37	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			8.73342		107.05794		8.76619	106.94857		4.78	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.85814		108.97849		8.89339	108.86805		4.67	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 04/08/2022	Bond Future			329.00451		329.00451		328.93652	328.93652			0.00	0.00	0	870.0
R197	On 03/11/2022	Bond Future			333.74113		333.74113		333.67421	333.67421			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			330.57550		330.57550		330.51048	330.51048			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.56671		336.56671		336.50300	336.50300			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 04/08/2022	Bond Future			252.22381		252.22381		252.38785	252.38785			0.00	0.00	0	6,575.0
R202	On 03/11/2022	Bond Future			255.85517		255.85517		256.02319	256.02319			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			255.48120		255.48120		255.65416	255.65416			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			260.10836		260.10836		260.28661	260.28661			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 04/08/2022	Bond Future			5.57207		104.60587		5.57965	104.60171		0.57	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.43612		102.17072		5.44765	102.16717		0.33	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 04/08/2022	Bond Future			9.97897		89.95992		10.02794	89.72352		8.14	0.00	6,746,994.00	75	97,974.0
R2030	On 04/08/2022	Bond Future	8.30	Call	1.66000		0.00166		1.36000	0.00136	1.660	7.61	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	71.17000		0.07117		60.73000	0.06073	71.170	7.65	0.06	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	151.26000		0.15126		179.00000	0.17900	151.260	9.47	0.09	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.16875		91.23468		10.21996	90.99553			7.87	0.00	0	18,740.0
R2030	On 03/11/2022	Bond Future	9.70	Call	938.90000		0.93890		868.88000	0.86888	938.900	7.70	0.32	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,963.08000		1.96308		1,846.61000	1.84661	1,963.080	8.00	0.52	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	332.71000		0.33271		365.68000	0.36568	332.710	9.47	0.12	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.33732		88.72835		10.39094	88.48614			7.84	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	241.92000		0.24192		220.66000	0.22066	241.920	7.29	0.10	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,161.24000		4.16124		4,336.28000	4.33628	4,161.240	7.65	0.70	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,311.64000		3.31164		3,466.32000	3.46632	3,311.640	7.81	0.61	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.49250		90.32205		10.54871	90.07624			7.59	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.58	Call	1,001.81000		1.00181		939.76000	0.93976	1,001.810	7.21	0.27	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,659.14000		1.65914		1,570.52000	1.57052	1,659.140	7.46	0.38	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,415.75000		1.41575		1,493.12000	1.49312	1,415.750	8.47	0.29	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	12.04	Put	851.12000		0.85112		901.46000	0.90146	851.120	9.17	0.19	0.00	0	1,080.0

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 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future		10.41182	89.99643		10.46037	89.73156		9.06	0.00	989,960.73	11	76,612.0
R2032	On 04/08/2022	Bond Future	8.97	Call	3.44000	0.00344	2.77000	0.00277	3.440	7.97	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	175.33000	0.17533	151.12000	0.15112	175.330	8.41	0.12	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	241.66000	0.24166	210.01000	0.21001	241.660	8.51	0.15	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	1,639.74000	1.63974	1,505.64000	1.50564	1,639.740	9.32	0.56	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	11.00	Put	410.57000	0.41057	472.93000	0.47293	410.570	10.10	0.19	1,539,978.40	89	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	96.07000	0.09607	115.55000	0.11555	96.070	10.86	0.05	0.00	0	800.0
R2032	On 03/11/2022	Bond Future		10.59594	87.12074		10.64650	86.85269		9.12	0.00	0.00	0	87,931.0
R2032	On 03/11/2022	Bond Future	9.31	Call	135.00000	0.13500	119.47000	0.11947	135.000	8.08	0.07	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	153.41000	0.15341	136.00000	0.13600	153.410	8.07	0.08	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	196.78000	0.19678	175.08000	0.17508	196.780	8.05	0.09	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	649.70000	0.64970	593.39000	0.59339	649.700	8.54	0.24	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,592.59000	3.59259	3,785.50000	3.78550	3,592.590	8.76	0.69	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,410.53000	3.41053	3,598.22000	3.59822	3,410.530	8.81	0.67	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,151.98000	1.15198	1,066.31000	1.06631	1,151.980	8.87	0.35	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,358.41000	2.35841	2,510.30000	2.51030	2,358.410	9.11	0.53	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,169.87000	2.16987	2,314.08000	2.31408	2,169.870	9.17	0.50	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,289.74000	2.28974	2,153.99000	2.15399	2,289.740	9.27	0.54	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	631.74000	0.63174	689.31000	0.68931	631.740	10.44	0.19	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	241.75000	0.24175	267.26000	0.26726	241.750	11.47	0.08	0.00	0	750.0
R2032	On 02/02/2023	Bond Future		10.75824	88.55396		10.81087	88.28236		8.76	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	258.99000	0.25899	235.32000	0.23532	258.990	7.92	0.10	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	351.80000	0.35180	321.06000	0.32106	351.800	7.92	0.13	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	844.26000	0.84426	783.47000	0.78347	844.260	8.31	0.24	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,404.30000	4.40430	4,595.64000	4.59564	4,404.300	8.51	0.68	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,347.37000	1.34737	1,262.02000	1.26202	1,347.370	8.57	0.34	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,285.40000	3.28540	3,447.36000	3.44736	3,285.400	8.76	0.57	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,354.35000	2.35435	2,229.78000	2.22978	2,354.350	8.88	0.49	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	949.62000	0.94962	1,014.16000	1.01416	949.620	10.22	0.22	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	378.27000	0.37827	408.20000	0.40820	378.270	11.06	0.10	0.00	0	750.0
R2032	On 04/05/2023	Bond Future		10.90471	85.98520		10.95955	85.70942		8.88	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future		10.79073	90.90966		10.83910	90.61284		10.18	0.00	0.00	0	129,178.0
R2035	On 04/08/2022	Bond Future	9.53	Call	10.48000	0.01048	8.55000	0.00855	10.480	8.86	0.01	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	52.95000	0.05295	44.19000	0.04419	52.950	8.87	0.04	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	832.19000	0.83219	745.68000	0.74568	832.190	9.92	0.34	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,034.23000	2.03423	2,224.84000	2.22484	2,034.230	10.05	0.59	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	775.32000	0.77532	878.52000	0.87852	775.320	10.71	0.30	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	64.90000	0.06490	79.10000	0.07910	64.900	12.34	0.03	0.00	0	400.0
R2035	On 03/11/2022	Bond Future		10.96720	87.71222		11.01742	87.41180		10.31	0.00	0.00	0	3,020.0

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 03/11/2022	Bond Future	9.82	Call	216.37000	0.21637		192.63000	0.19263	216.370	9.06	0.09	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	781.02000	0.78102		715.64000	0.71564	781.020	9.79	0.24	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,745.49000	3.74549		3,950.11000	3.95011	3,745.490	10.12	0.65	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,329.97000	2.32997		2,484.10000	2.48410	2,329.970	10.56	0.48	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	2,666.63000	2.66663		2,513.27000	2.51327	2,666.630	10.64	0.55	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	305.82000	0.30582		336.44000	0.33644	305.820	13.23	0.09	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			11.12723	89.15427		11.17940	88.84968		9.94	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	370.67000	0.37067		338.09000	0.33809	370.670	8.89	0.12	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	949.75000	0.94975		881.22000	0.88122	949.750	9.25	0.25	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,469.70000	4.46970		4,671.57000	4.67157	4,469.700	9.65	0.64	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,694.08000	2.69408		2,552.79000	2.55279	2,694.080	9.98	0.49	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,118.36000	3.11836		3,280.68000	3.28068	3,118.360	9.99	0.51	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	400.22000	0.40022		431.64000	0.43164	400.220	12.58	0.09	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.26524	86.25744		11.31937	85.94812		10.11	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			10.98558	82.41224		11.03395	82.11287		11.40	0.00	0.00	0	134,438.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	89.30000	0.08930		75.80000	0.07580	89.300	10.33	0.06	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,871.85000	1.87185		2,051.35000	2.05135	1,871.850	11.61	0.54	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,424.29000	2.42429		2,249.30000	2.24930	2,424.290	12.15	0.64	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	691.37000	0.69137		783.77000	0.78377	691.370	12.59	0.26	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	217.24000	0.21724		254.92000	0.25492	217.240	13.53	0.10	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.15163	83.58026		11.20177	83.27713		11.00	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.30206	80.69821		11.35403	80.39093		11.19	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.44050	82.14910		11.49436	81.83699		10.86	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 04/08/2022	Bond Future			11.11210	84.10382		11.16042	83.78283		12.11	0.00	0.00	0	120,043.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	5.18000	0.00518		4.21000	0.00421	5.180	10.57	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	609.88000	0.60988		541.62000	0.54162	609.880	11.64	0.26	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	157.40000	0.15740		186.81000	0.18681	157.400	14.43	0.07	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.27360	85.29587		11.32367	84.97087		11.68	0.00	0.00	0	3,965.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	1,000.50000	1.00050		919.52000	0.91952	1,000.500	10.92	0.28	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,341.92000	2.34192		2,195.72000	2.19572	2,341.920	11.62	0.49	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	576.58000	0.57658		629.94000	0.62994	576.580	13.83	0.14	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			11.42022	82.19179		11.47210	81.86232		11.90	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.55499	83.66991		11.60874	83.33516		11.54	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 04/08/2022	Bond Future			11.13553	80.89981		11.17859	80.60816		12.89	0.00	0.00	0	76,692.0	
R2044	On 03/11/2022	Bond Future			11.28840	82.04646		11.33300	81.75118		12.44	0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.42693	79.01419		11.47311	78.71487		12.70	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 04/05/2023	Bond Future			11.55389	80.43525		11.60168	80.13125			12.33	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 04/08/2022	Bond Future			11.07206	84.22659		11.10981	83.96282			12.69	0.00	0.00	0	200,684.0
R2048	On 04/08/2022	Bond Future	10.20	Call	94.69000	0.09469		83.79000	0.08379	94.690		11.24	0.06	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,219.40000	1.21940		1,129.79000	1.12979	1,219.400		12.54	0.40	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,042.05000	2.04205		2,200.07000	2.20007	2,042.050		12.69	0.53	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.22249	80.99767		11.26161	80.73069			12.91	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.35875	82.32952		11.39926	82.05896			12.49	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.47577	79.37402		11.51766	79.09926			12.80	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 04/08/2022	Bond Future			10.82264	70.02138		10.86554	69.79162			11.49	0.00	0.00	0	27,815.0
R209	On 03/11/2022	Bond Future			10.98021	67.86889		11.02459	67.63632			11.61	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	33.42000	0.03342		29.57000	0.02957	33.420		10.22	0.02	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,749.65000	5.74965		5,954.77000	5.95477	5,749.650		10.51	0.86	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,039.06000	2.03906		2,158.74000	2.15874	2,039.060		11.90	0.48	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.11924	68.98529		11.16510	68.74958			11.24	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.24448	67.07317		11.29190	66.83377			11.41	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 04/08/2022	Bond Future			226.72675	226.72675		226.56067	226.56067				0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			227.02892	227.02892		226.86184	226.86184				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			230.80915	230.80915		230.64137	230.64137				0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			231.93331	231.93331		231.76427	231.76427				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 04/08/2022	Bond Future			10.26743	84.77818		10.31601	84.53954			8.84	0.00	0.00	0	27,150.0
R213	On 03/11/2022	Bond Future			10.45402	82.44133		10.50465	82.19981			8.87	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	135.80000	0.13580		121.02000	0.12102	135.800		8.05	0.07	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	156.75000	0.15675		139.96000	0.13996	156.750		8.03	0.08	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,735.53000	3.73553		3,918.91000	3.91891	3,735.530		8.56	0.73	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,252.58000	3.25258		3,423.77000	3.42377	3,252.580		8.67	0.68	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,604.87000	2.60487		2,756.66000	2.75666	2,604.870		8.83	0.59	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,126.91000	2.12691		2,261.50000	2.26150	2,126.910		8.96	0.52	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.62186	83.79618		10.67466	83.55146			8.47	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	258.05000	0.25805		235.42000	0.23542	258.050		7.76	0.10	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	Open Interest
R213	On 02/02/2023	Bond Future	10.01	Put	4,012.32000	4.01232	4,185.44000	4.18544	4,012.320	8.15	0.68	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,003.81000	3.00381	3,150.79000	3.15079	3,003.810	8.37	0.57	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	1,898.31000	1.89831	1,794.30000	1.79430	1,898.310	8.43	0.45	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	540.13000	0.54013	579.61000	0.57961	540.130	10.29	0.14	0.00	0	912.0	
R213	On 04/05/2023	Bond Future			10.76602	81.75204	10.82107	81.50361		8.57	0.00	0.00	0	0.0	
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 04/08/2022	Bond Future			11.10335	66.99229	11.15132	66.72717		12.65	0.00	0.00	0	13,186.0	
R214	On 03/11/2022	Bond Future			11.25572	64.65632	11.30534	64.38788		12.84	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			11.39377	65.71927	11.44509	65.44702		12.43	0.00	0.00	0	0.0	
R214	On 04/05/2023	Bond Future			11.51269	63.60522	11.56569	63.32863		12.69	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 :													30,013,559.09	184	1 307 425.0
Grand Total:													30,013,559.09	184	1 307 425.0