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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2022

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	825.99600	825.99600	825.57500	825.57500					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	836.74600	836.74600	836.09700	836.09700					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	849.47400	849.47400	847.91000	847.91000					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	861.97700	861.97700	859.92900	859.92900					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	950.33300	950.33300	948.91200	948.91200					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	962.70100	962.70100	961.00600	961.00600					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	977.34600	977.34600	974.58500	974.58500					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	991.73000	991.73000	988.39900	988.39900					0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	846.78400	846.78400	846.24800	846.24800					0.00	254,035,200.00	30	129.00
ALBI	On 04/08/2022	Index Future	857.80400	857.80400	857.03300	857.03300					0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	870.85300	870.85300	869.14300	869.14300					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	883.67000	883.67000	881.46200	881.46200					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 03/02/2022	Bond Future	11.01500	80.30091		11.01500	80.30091			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.28756	77.21616		11.29888	77.15696			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.50433	78.25150		11.52034	78.17013			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.69625	75.67047		11.73001	75.50332			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.91393	76.80385		11.95775	76.59293			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 03/02/2022	Bond Future	11.45500	79.36594		11.45500	79.36594			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.69809	75.82775		11.71457	75.72729			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.89437	76.84509		11.91516	76.72179			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.06955	73.76602		12.10579	73.55654			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.25974	74.87193		12.30466	74.61899			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	835.34300	835.34300		834.82900	834.82900			0.00	0.00	0	985.00
GOVI	On 04/08/2022	GOVI	846.21400	846.21400		845.46900	845.46900			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	859.08700	859.08700		857.41400	857.41400			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	871.73100	871.73100		869.56800	869.56800			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.94049	155.94049		155.94049	155.94049			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	158.33788	158.33788		158.20187	158.20187			0.00	0.00	0	5,456.00
I2025	On 04/08/2022	Bond Future	158.84373	158.84373		158.66237	158.66237			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	161.27996	161.27996		160.92217	160.92217			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.03922	162.03922		161.58819	161.58819			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 03/02/2022	Bond Future	114.63486	114.63486		114.63486	114.63486			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	115.75281	115.75281		115.55932	115.55932			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	117.30454	117.30454		117.07667	117.07667			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	117.87504	117.87504		117.51607	117.51607			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	119.63813	119.63813		119.20990	119.20990			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

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 03/02/2022	Bond Future	112.19491	112.19491		112.19491	112.19491			0.00	0.00	0	0.00
I2033	On 05/05/2022	Bond Future	113.25222	113.25222		112.97315	112.97315			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	114.77027	114.77027		114.45648	114.45648			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.21996	115.21996		114.77693	114.77693			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.94325	116.94325		116.43111	116.43111			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/02/2022	Bond Future	127.70689	127.70689		127.70689	127.70689			0.00	0.00	0	0.00
I2038	On 05/05/2022	Bond Future	130.20612	130.20612		129.03138	129.03138			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future	130.13280	130.13280		128.90670	128.90670			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future	132.12937	132.12937		130.74313	130.74313			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	132.24637	132.24637		130.76775	130.76775			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 03/02/2022	Bond Future	117.82220	117.82220		117.82220	117.82220			0.00	0.00	0	0.00
I2046	On 05/05/2022	Bond Future	118.87528	118.87528		118.46445	118.46445			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future	120.46906	120.46906		120.02006	120.02006			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future	120.38702	120.38702		119.80026	119.80026			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	122.18804	122.18804		121.52728	121.52728			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 03/02/2022	Bond Future	119.99657	119.99657		119.99657	119.99657			0.00	0.00	0	0.00
I2050	On 05/05/2022	Bond Future	123.64540	123.64540		123.17316	123.17316			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future	123.28175	123.28175		122.76923	122.76923			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future	125.17308	125.17308		124.51825	124.51825			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	124.97809	124.97809		124.24555	124.24555			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	315.27300	315.27300		314.47700	314.47700			0.00	0.00	0	498.00
IGOV	On 04/08/2022	Index Future	319.45300	319.45300		318.56200	318.56200			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	324.38800	324.38800		323.13800	323.13800			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future	329.23600	329.23600		327.79300	327.79300			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.17500	95.82500		4.17500	95.82500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.22500	95.77500		4.23500	95.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.55000	95.45000		4.56000	95.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.60000	95.40000		4.60000	95.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.91500	95.08500		4.92500	95.07500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	4.98000	95.02000		4.99000	95.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.32000	94.68000		5.35000	94.65000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.86500	94.13500		5.91000	94.09000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.25000	93.75000		6.29000	93.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.43500	93.56500		6.49500	93.50500			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
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.63500	93.36500		6.70500	93.29500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.82500	93.17500		6.89500	93.10500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.59500	113.02928		7.59500	113.02928		5.24	0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.94474	113.73454		7.95991	113.67342		5.19	0.00	0.00	0	72,663.00
R186	On 05/05/2022	Bond Future	6.73	Call	31.30000	0.03130		30.48000	0.03048	31.300	4.75	0.03	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	243.66000	0.24366		237.51000	0.23751	243.660	4.99	0.17	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	427.27000	0.42727		417.01000	0.41701	427.270	5.09	0.26	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,028.77000	1.02877		1,007.00000	1.00700	1,028.770	5.24	0.47	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,608.97000	1.60897		1,578.55000	1.57855	1,608.970	5.36	0.61	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,178.33000	2.17833		2,141.27000	2.14127	2,178.330	5.49	0.71	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	316.33000	0.31633		332.58000	0.33258	316.330	5.68	0.18	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	167.27000	0.16727		177.42000	0.17742	167.270	5.87	0.11	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	97.67000	0.09767		104.36000	0.10436	97.670	6.02	0.07	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.13823	109.94431		8.16265	109.85147		5.23	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	148.04000	0.14804		141.04000	0.14104	148.040	4.43	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,279.22000	1.27922		1,243.25000	1.24325	1,279.220	5.21	0.44	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	214.46000	0.21446		225.67000	0.22567	214.460	6.25	0.09	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.28064	111.60908		8.34093	111.39276		4.98	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.46338	107.96462		8.54616	107.68565		5.06	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 03/02/2022	Bond Future			321.90632	321.90632		321.90632	321.90632			0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future			326.01040	326.01040		326.18647	326.18647			0.00	0.00	0	753.00
R197	On 04/08/2022	Bond Future			321.97697	321.97697		322.06614	322.06614			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.91862	326.91862		326.65514	326.65514			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			323.21761	323.21761		322.77335	322.77335			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 03/02/2022	Bond Future			244.79106	244.79106		244.79106	244.79106			0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future			249.15902	249.15902		249.03164	249.03164			0.00	0.00	0	6,392.00
R202	On 04/08/2022	Bond Future			248.03549	248.03549		247.83794	247.83794			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			251.84019	251.84019		251.36838	251.36838			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			251.04363	251.04363		250.42835	250.42835			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
R2023	On 03/02/2022	Bond Future			5.31000	105.91404		5.31000	105.91404		1.18	0.00	0.00	0	0.00
R2023	On 05/05/2022	Bond Future			5.40827	103.30824		5.40207	103.31316		1.02	0.00	0.00	0	14,672.00
R2023	On 04/08/2022	Bond Future			5.50259	104.64397		5.54599	104.62016		0.71	0.00	0.00	0	2,360.00

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R2023	On 03/11/2022	Bond Future			4.85956	102.34882		5.30184	102.21215		0.41	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/02/2022	Bond Future			9.22000	93.38739		9.22000	93.38739		8.69	0.00	0.00	0	0.00
R2030	On 05/05/2022	Bond Future			9.50405	94.06240		9.53567	93.90111		8.57	0.00	205,056,032.00	2,180	71,796.00
R2030	On 05/05/2022	Bond Future	7.73	Call	8.32000	0.00832		7.64000	0.00764	8.320	8.12	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	38.22000	0.03822		35.21000	0.03521	38.220	7.98	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	112.21000	0.11221		103.83000	0.10383	112.210	7.86	0.07	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	333.78000	0.33378		312.17000	0.31217	333.780	8.08	0.17	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	416.83000	0.41683		390.84000	0.39084	416.830	8.14	0.20	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	788.06000	0.78806		744.77000	0.74477	788.060	8.33	0.32	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	1,977.40000	1.97740		2,079.79000	2.07979	1,977.400	8.47	0.57	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,337.85000	1.33785		1,419.56000	1.41956	1,337.850	8.64	0.44	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,231.31000	1.23131		1,308.91000	1.30891	1,231.310	8.68	0.42	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	734.32000	0.73432		789.12000	0.78912	734.320	8.97	0.28	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	469.04000	0.46904		508.44000	0.50844	469.040	9.27	0.20	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	93.09000	0.09309		103.80000	0.10380	93.090	10.28	0.05	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.70556	91.29451		9.74399	91.10540		8.52	0.00	35,970,036.94	394	25,656.00
R2030	On 04/08/2022	Bond Future	8.30	Call	204.57000	0.20457		190.51000	0.19051	204.570	8.00	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	839.53000	0.83953		793.70000	0.79370	839.530	8.09	0.27	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	511.90000	0.51190		546.03000	0.54603	511.900	9.71	0.15	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.86338	92.67783		9.92500	92.38424		8.18	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.05027	90.03941		10.12599	89.69120		8.26	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	776.45000	0.77645		708.75000	0.70875	776.450	7.62	0.21	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,904.67000	3.90467		4,114.91000	4.11491	3,904.670	8.07	0.58	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,200.04000	3.20004		3,385.44000	3.38544	3,200.040	8.23	0.51	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 03/02/2022	Bond Future			9.66500	93.93096		9.66500	93.93096		9.74	0.00	0.00	0	0.00
R2032	On 05/05/2022	Bond Future			9.90733	90.58457		9.93376	90.43191		9.86	0.00	72,467,656.00	800	132,333.00
R2032	On 05/05/2022	Bond Future	9.58	Call	871.01000	0.87101		830.11000	0.83011	871.010	9.35	0.33	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,635.75000	2.63575		2,547.40000	2.54740	2,635.750	10.05	0.65	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	3,061.77000	3.06177		2,965.42000	2.96542	3,061.770	10.18	0.70	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	249.47000	0.24947		271.03000	0.27103	249.470	11.28	0.10	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	167.71000	0.16771		183.37000	0.18337	167.710	11.55	0.07	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.09044	91.77711		10.12251	91.59726		9.43	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	320.58000	0.32058		301.94000	0.30194	320.580	8.40	0.12	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,466.34000	1.46634		1,406.44000	1.40644	1,466.340	9.21	0.37	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	440.56000	0.44056		466.57000	0.46657	440.560	11.42	0.12	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.24459	89.01437		10.29632	88.73213		9.45	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	848.36000	0.84836		789.16000	0.78916	848.360	8.68	0.23	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	922.13000	0.92213		859.12000	0.85912	922.130	8.72	0.24	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,242.91000	3.24291		3,398.62000	3.39862	3,242.910	9.36	0.53	0.00	0	454.00

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
R2032	On 03/11/2022	Bond Future	10.16	Put	3,101.71000	3.10171	3,253.09000	3.25309	3,101.710	9.39	0.51	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,289.48000	2.28948	2,413.10000	2.41310	2,289.480	9.62	0.41	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,146.02000	2.14602	2,264.06000	2.26406	2,146.020	9.69	0.39	0.00	0	180.00	
R2032	On 02/02/2023	Bond Future			10.41994	90.32738	10.48313	89.99247		9.16	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	962.70000	0.96270	891.61000	0.89161	962.700	8.46	0.23	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,968.68000	3.96868	4,160.38000	4.16038	3,968.680	8.95	0.55	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,057.15000	3.05715	3,218.90000	3.21890	3,057.150	9.16	0.46	0.00	0	454.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 03/02/2022	Bond Future			10.10500	95.12492	10.10500	95.12492		11.00	0.00	0.00	0	0.00	
R2035	On 05/05/2022	Bond Future			10.33750	91.42942	10.34320	91.39240		11.18	0.00	0.00	0	70,243.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	3,510.69000	3.51069	3,495.92000	3.49592	3,510.690	11.84	0.69	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	909.32000	0.90932	929.65000	0.92965	909.320	12.02	0.27	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	23.95000	0.02395	25.43000	0.02543	23.950	14.35	0.01	0.00	0	1,200.00	
R2035	On 04/08/2022	Bond Future			10.52082	92.59285	10.53075	92.53011		10.69	0.00	0.00	0	48,495.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	488.63000	0.48863	482.96000	0.48296	488.630	9.49	0.16	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	970.71000	0.97071	960.34000	0.96034	970.710	9.94	0.26	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,784.64000	2.78464	2,760.01000	2.76001	2,784.640	10.72	0.52	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,412.73000	2.41273	2,448.36000	2.44836	2,412.730	10.82	0.44	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,394.40000	1.39440	1,419.78000	1.41978	1,394.400	11.45	0.29	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	441.29000	0.44129	452.31000	0.45231	441.290	13.10	0.11	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			10.66873	89.52885	10.69519	89.36561		10.74	0.00	0.00	0	0.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	1,100.93000	1.10093	1,064.48000	1.06448	1,100.930	9.83	0.25	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,568.51000	3.56851	3,658.75000	3.65875	3,568.510	10.60	0.51	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,425.30000	2.42530	2,495.42000	2.49542	2,425.300	10.94	0.39	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future			10.83529	90.88761	10.87097	90.67311		10.46	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,276.23000	1.27623	1,226.54000	1.22654	1,276.230	9.78	0.25	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,317.43000	4.31743	4,436.07000	4.43607	4,317.430	10.40	0.52	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,179.50000	3.17950	3,276.53000	3.27653	3,179.500	10.68	0.42	0.00	0	582.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 03/02/2022	Bond Future			10.26500	86.82820	10.26500	86.82820		12.22	0.00	0.00	0	0.00	
R2037	On 05/05/2022	Bond Future			10.49180	87.52430	10.50269	87.45246		11.87	0.00	31,508,748.00	360	84,721.00	
R2037	On 04/08/2022	Bond Future			10.66776	84.42002	10.68281	84.32332		11.95	0.00	0.00	0	49,415.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,192.93000	1.19293	1,170.56000	1.17056	1,192.930	11.12	0.30	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,137.67000	2.13767	2,184.47000	2.18447	2,137.670	12.11	0.40	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	4,880.63000	4.88063	4,820.87000	4.82087	4,880.630	12.53	0.70	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,182.70000	1.18270	1,213.91000	1.21391	1,182.700	12.89	0.25	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	656.19000	0.65619	676.16000	0.67616	656.190	13.83	0.15	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			10.80854	85.69999	10.83918	85.50740		11.46	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			10.96909	82.70862	11.00853	82.46667		11.76	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	

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 06/10/2015		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/02/2022		Bond Future	10.37500	89.09180	10.37500	89.09180		12.87	0.00	0.00	0	0.00
R2040	On 05/05/2022		Bond Future	10.59628	89.78386	10.60199	89.74311		12.49	0.00	0.00	0	61,245.00
R2040	On 05/05/2022	9.82	Call	317.46000	0.31746	318.19000	0.31819	317.460	11.30	0.13	0.00	0	1,200.00
R2040	On 05/05/2022	10.57	Call	2,097.35000	2.09735	2,089.78000	2.08978	2,097.350	12.59	0.50	0.00	0	1,200.00
R2040	On 05/05/2022	13.04	Put	20.27000	0.02027	21.58000	0.02158	20.270	16.08	0.01	0.00	0	1,200.00
R2040	On 04/08/2022		Bond Future	10.76622	86.45898	10.77569	86.39313		12.60	0.00	35,707,558.74	413	39,528.00
R2040	On 04/08/2022	9.70	Call	447.03000	0.44703	442.21000	0.44221	447.030	11.12	0.14	0.00	0	460.00
R2040	On 04/08/2022	10.70	Call	2,794.38000	2.79438	2,770.52000	2.77052	2,794.380	12.54	0.49	0.00	0	460.00
R2040	On 04/08/2022	12.24	Put	603.08000	0.60308	616.88000	0.61688	603.080	15.13	0.13	0.00	0	460.00
R2040	On 03/11/2022		Bond Future	10.90223	87.77002	10.92627	87.60640		12.08	0.00	0.00	0	0.00
R2040	On 02/02/2023		Bond Future	11.05680	84.55907	11.08897	84.34525		12.42	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 03/02/2022		Bond Future	10.43500	85.76781	10.43500	85.76781		13.62	0.00	0.00	0	0.00
R2044	On 05/05/2022		Bond Future	10.66398	86.29474	10.65413	86.36649		13.21	0.00	0.00	0	52,925.00
R2044	On 04/08/2022		Bond Future	10.82599	83.04912	10.81908	83.09818		13.34	0.00	0.00	0	21,683.00
R2044	On 03/11/2022		Bond Future	10.95560	84.30854	10.96183	84.26522		12.79	0.00	0.00	0	0.00
R2044	On 02/02/2023		Bond Future	11.10248	81.17166	11.11571	81.08178		13.16	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 03/02/2022		Bond Future	10.36500	89.41910	10.36500	89.41910		13.43	0.00	0.00	0	0.00
R2048	On 05/05/2022		Bond Future	10.57523	85.60997	10.57054	85.64551		13.70	0.00	229,862,769.45	2,685	192,655.00
R2048	On 04/08/2022		Bond Future	10.72847	86.69873	10.72679	86.71114		13.14	0.00	0.00	0	6,016.00
R2048	On 04/08/2022	9.70	Call	476.91000	0.47691	483.02000	0.48302	476.910	11.59	0.14	0.00	0	2,400.00
R2048	On 04/08/2022	10.40	Call	2,015.11000	2.01511	2,028.29000	2.02829	2,015.110	12.70	0.39	0.00	0	2,400.00
R2048	On 03/11/2022		Bond Future	10.85173	83.60804	10.86287	83.52744		13.27	0.00	0.00	0	0.00
R2048	On 02/02/2023		Bond Future	10.98883	84.87769	11.00686	84.75017		12.95	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 03/02/2022		Bond Future	10.06500	73.78473	10.06500	73.78473		12.31	0.00	0.00	0	0.00
R209	On 05/05/2022		Bond Future	10.28207	71.19572	10.29286	71.13391		12.49	0.00	0.00	0	18,904.00
R209	On 05/05/2022	9.75	Call	528.52000	0.52852	521.41000	0.52141	528.520	11.67	0.23	0.00	0	8,525.00
R209	On 05/05/2022	10.25	Put	1,817.58000	1.81758	1,858.94000	1.85894	1,817.580	12.49	0.50	0.00	0	11,000.00
R209	On 05/05/2022	10.75	Put	787.08000	0.78708	812.83000	0.81283	787.080	13.30	0.27	0.00	0	1,050.00
R209	On 05/05/2022	12.00	Put	77.73000	0.07773	82.45000	0.08245	77.730	15.64	0.04	0.00	0	12,050.00
R209	On 04/08/2022		Bond Future	10.43770	72.13300	10.45242	72.05056		11.99	0.00	0.00	0	1,550.00
R209	On 03/11/2022		Bond Future	10.56889	70.07929	10.59842	69.91724		12.02	0.00	0.00	0	400.00
R209	On 03/11/2022	9.50	Call	669.43000	0.66943	641.94000	0.64194	669.430	10.90	0.19	0.00	0	1,000.00
R209	On 03/11/2022	10.50	Put	3,080.12000	3.08012	3,167.28000	3.16728	3,080.120	12.02	0.50	0.00	0	1,000.00
R209	On 03/11/2022	11.50	Put	1,239.41000	1.23941	1,284.56000	1.28456	1,239.410	13.33	0.25	0.00	0	1,000.00
R209	On 02/02/2023		Bond Future	10.71525	71.11297	10.75299	70.91024		11.75	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

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
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 03/02/2022	Bond Future			214.41192	214.41192		214.41192	214.41192			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future			215.34457	215.34457		215.05023	215.05023			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			218.23148	218.23148		217.87397	217.87397			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			218.65279	218.65279		218.05236	218.05236			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			221.92375	221.92375		221.19545	221.19545			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 03/02/2022	Bond Future			9.49000	88.19916		9.49000	88.19916		9.35	0.00	0.00	0	0.00
R213	On 05/05/2022	Bond Future			9.75339	85.30383		9.76933	85.22093		9.58	0.00	0.00	0	24,243.00
R213	On 04/08/2022	Bond Future			9.94377	86.39122		9.96509	86.28372		9.13	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.09553	84.17801		10.13677	83.97583		9.12	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	783.50000	0.78350	741.68000	0.74168	783.500	8.49	0.23	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	861.84000	0.86184	816.90000	0.81690	861.840	8.54	0.24	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,296.01000	3.29601	3,415.51000	3.41551	3,296.010	9.02	0.56	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,923.52000	2.92352	3,034.53000	3.03453	2,923.520	9.11	0.52	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,426.77000	2.42677	2,525.23000	2.52523	2,426.770	9.24	0.46	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,065.60000	2.06560	2,153.71000	2.15371	2,065.600	9.39	0.41	0.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.26959	85.45334		10.32236	85.20236		8.88	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	916.48000	0.91648	861.99000	0.86199	916.480	8.22	0.23	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,643.66000	3.64366	3,787.26000	3.78726	3,643.660	8.75	0.55	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,827.66000	2.82766	2,949.51000	2.94951	2,827.660	8.94	0.46	0.00	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 03/02/2022	Bond Future			10.38500	70.90719		10.38500	70.90719		13.43	0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future			10.58221	68.20532		10.59822	68.10997		13.67	0.00	0.00	0	17,027.00
R214	On 04/08/2022	Bond Future			10.73737	69.07269		10.75720	68.95730		13.12	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			10.86242	66.84831		10.89593	66.65700		13.24	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.00135	67.86336		11.04259	67.63274		12.94	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 :													864,608,001.13	6,862 379.000000000	

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
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Grand Total:											864,608,001.13	6,862	379.000000000
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