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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2022

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	832.51000		832.51000		830.12900	830.12900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	842.86400		842.86400		840.45300	840.45300			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	855.41100		855.41100		852.97100	852.97100			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	867.96600		867.96600		865.49300	865.49300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	966.93900		966.93900		964.01700	964.01700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	978.96500		978.96500		976.00600	976.00600			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	993.53700		993.53700		990.54300	990.54300			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	1,008.12000		1,008.12000		1,005.08400	1,005.08400			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	860.49900		860.49900		859.39100	859.39100			0.00	0.00	0	124.0
ALBI	On 04/08/2022	Index Future	871.20100		871.20100		870.07900	870.07900			0.00	0.00	0	90.0
ALBI	On 03/11/2022	Index Future	884.17000		884.17000		883.03800	883.03800			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	897.14700		897.14700		896.00100	896.00100			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	11.00625		78.70777		11.01897	78.63946			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.22004		79.71674		11.23331	79.64748			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.40551		77.13141		11.41918	77.06185			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.61120		78.28372		11.62541	78.21336			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	11.47646		77.20055		11.46825	77.25219			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.67121		78.19007		11.66267	78.24233			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	11.84187		75.10499		11.83288	75.15868			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.02318		76.22839		12.01378	76.28315			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	849.04400		849.04400		847.90800	847.90800			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	859.60400		859.60400		858.45300	858.45300			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	872.40000		872.40000		871.23900	871.23900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	885.20500		885.20500		884.03000	884.03000			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	158.59393		158.59393		158.57730	158.57730			0.00	0.00	0	5,456.0
I2025	On 04/08/2022	Bond Future	159.01063		159.01063		158.99370	158.99370			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	161.39546		161.39546		161.37962	161.37962			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	162.14933		162.14933		162.13382	162.13382			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	116.45661		116.45661		116.36519	116.36519			0.00	0.00	0	2,746.0
I2029	On 04/08/2022	Bond Future	117.94945		117.94945		117.85686	117.85686			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	118.48990		118.48990		118.39690	118.39690			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.25725		120.25725		120.16319	120.16319			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	113.48688		113.48688		113.74669	113.74669			0.00	0.00	0	2,371.0
I2033	On 04/08/2022	Bond Future	114.94172		114.94172		115.20483	115.20483			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	115.35523		115.35523		115.62321	115.62321			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.07554		117.07554		117.34795	117.34795			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			130.58190		130.58190		130.39551	130.39551			0.00	0.00	0	4,174.0
I2038	On 04/08/2022	Bond Future			130.43745		130.43745		130.24849	130.24849			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			132.39447		132.39447		132.20380	132.20380			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.50944		132.50944		132.31635	132.31635			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			119.37304		119.37304		119.45818	119.45818			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			120.90333		120.90333		120.98935	120.98935			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			120.78710		120.78710		120.87557	120.87557			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			122.58904		122.58904		122.67929	122.67929			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			123.72507		123.72507		123.70756	123.70756			0.00	0.00	0	8,572.0
I2050	On 04/08/2022	Bond Future			123.29062		123.29062		123.27278	123.27278			0.00	0.00	0	1,194.0
I2050	On 03/11/2022	Bond Future			125.14025		125.14025		125.12320	125.12320			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			124.93941		124.93941		124.92256	124.92256			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			316.04500		316.04500		316.06800	316.06800			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			320.05200		320.05200		320.07600	320.07600			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			324.89200		324.89200		324.91900	324.91900			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.73600		329.73600		329.76400	329.76400			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.21500		95.78500		4.21500	95.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.52500		95.47500		4.55000	95.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.57000		95.43000		4.61000	95.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.87500		95.12500		4.91500	95.08500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.92000		95.08000		4.97000	95.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.21000		94.79000		5.36500	94.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.26000		94.74000		5.33000	94.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.72500		94.27500		5.84500	94.15500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.06000		93.94000		6.19000	93.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.20000		93.80000		6.35500	93.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.35500		93.64500		6.51500	93.48500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.49500		93.50500		6.66500	93.33500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			7.71943		114.64729		7.80088	114.31624		5.23	0.00	4,815,186.18	42	73,346.0
R186	On 05/05/2022	Bond Future	6.73	Call	67.44000		0.06744		51.37000	0.05137	67.440	4.93	0.06	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	377.64000		0.37764		306.90000	0.30690	377.640	4.92	0.25	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	636.73000		0.63673		531.33000	0.53133	636.730	5.00	0.36	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,443.19000		1.44319		1,259.65000	1.25965	1,443.190	5.19	0.60	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	2,151.71000		2.15171		1,921.52000	1.92152	2,151.710	5.29	0.73	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,811.37000		2.81137		2,550.54000	2.55054	2,811.370	5.39	0.82	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	138.67000		0.13867		178.72000	0.17872	138.670	5.56	0.10	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	64.52000		0.06452		85.62000	0.08562	64.520	5.76	0.05	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	33.83000		0.03383		45.92000	0.04592	33.830	5.91	0.03	0.00	0	454.0
R186	On 04/08/2022	Bond Future			7.91365		110.80272		8.00110	110.46746		5.34	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	248.44000		0.24844		205.86000	0.20586	248.440	4.54	0.14	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,685.18000		1.68518		1,519.52000	1.51952	1,685.180	5.32	0.52	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	142.84000		0.14284		168.80000	0.16880	142.840	6.39	0.07	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.04979		112.44243		8.14349	112.10321		5.09	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.21529		108.80617		8.31637	108.46229		5.20	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			326.37793		326.37793		326.32285	326.32285			0.00	0.00	0	753.0
R197	On 04/08/2022	Bond Future			322.16089		322.16089		322.10502	322.10502			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.99565		326.99565		326.94172	326.94172			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			323.28273		323.28273		323.22924	323.22924			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			250.62065		250.62065		250.58587	250.58587			0.00	0.00	0	6,392.0
R202	On 04/08/2022	Bond Future			249.37135		249.37135		249.33581	249.33581			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			253.11181		253.11181		253.07792	253.07792			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			252.32380		252.32380		252.29030	252.29030			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			5.28432		103.40664		5.31052	103.38583		0.93	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.43142		104.68302		5.47027	104.66170		0.68	0.00	0.00	0	2,360.0
R2023	On 03/11/2022	Bond Future			4.84715		102.35266		4.91330	102.33220		0.37	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			9.18856		95.69160		9.24259	95.41000		8.56	0.00	0.00	0	74,420.0
R2030	On 05/05/2022	Bond Future	7.73	Call	18.31000		0.01831		15.25000	0.01525	18.310	8.00	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	83.61000		0.08361		71.00000	0.07100	83.610	7.87	0.06	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	258.64000		0.25864		224.94000	0.22494	258.640	7.99	0.15	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	671.66000		0.67166		599.10000	0.59910	671.660	8.24	0.30	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	813.26000		0.81326		729.46000	0.72946	813.260	8.31	0.34	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	1,392.52000		1.39252		1,269.37000	1.26937	1,392.520	8.50	0.49	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,124.64000		1.12464		1,252.25000	1.25225	1,124.640	8.63	0.40	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	702.21000		0.70221		794.55000	0.79455	702.210	8.85	0.28	0.00	0	5,000.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/05/2022	Bond Future	9.65	Put	637.41000	0.63741		723.45000	0.72345	637.410	8.90	0.26	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	350.72000	0.35072		405.21000	0.40521	350.720	9.26	0.16	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	208.88000	0.20888		244.76000	0.24476	208.880	9.57	0.10	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	31.88000	0.03188		39.09000	0.03909	31.880	10.52	0.02	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.38546	92.88923		9.44219	92.60403		8.61	0.00	0.00	0	26,505.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	366.84000	0.36684		330.64000	0.33064	366.840	8.04	0.14	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	1,370.44000	1.37044		1,269.60000	1.26960	1,370.440	8.34	0.38	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	324.84000	0.32484		359.27000	0.35927	324.840	10.09	0.10	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			9.53462	94.26479		9.59387	93.97620		8.21	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			9.70565	91.64599		9.76783	91.35345		8.36	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	1,196.63000	1.19663		1,118.62000	1.11862	1,196.630	7.81	0.29	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,087.94000	3.08794		3,239.34000	3.23934	3,087.940	8.31	0.50	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	2,493.02000	2.49302		2,624.11000	2.62411	2,493.020	8.46	0.43	0.00	0	102.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 05/05/2022	Bond Future			9.61476	92.29784		9.66851	91.97985		9.95	0.00	0.00	0	138,257.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	1,553.38000	1.55338		1,413.31000	1.41331	1,553.380	9.77	0.49	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	3,844.69000	3.84469		3,608.91000	3.60891	3,844.690	10.48	0.78	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	4,350.71000	4.35071		4,102.14000	4.10214	4,350.710	10.66	0.82	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	107.79000	0.10779		128.81000	0.12881	107.790	11.69	0.05	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	68.02000	0.06802		82.21000	0.08221	68.020	11.93	0.03	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			9.79479	93.45816		9.85086	93.13613		9.58	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	570.44000	0.57044		514.29000	0.51429	570.440	8.52	0.20	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	2,160.20000	2.16020		2,014.90000	2.01490	2,160.200	9.35	0.48	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	262.97000	0.26297		292.18000	0.29218	262.970	11.59	0.08	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			9.94206	90.68919		10.00035	90.36324		9.53	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	1,340.61000	1.34061		1,245.28000	1.24528	1,340.610	8.98	0.31	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	1,441.01000	1.44101		1,340.69000	1.34069	1,441.010	9.03	0.33	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	2,469.00000	2.46900		2,618.62000	2.61862	2,469.000	9.61	0.43	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,353.53000	2.35353		2,498.30000	2.49830	2,353.530	9.65	0.42	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	1,717.05000	1.71705		1,832.09000	1.83209	1,717.050	9.95	0.33	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,608.27000	1.60827		1,717.61000	1.71761	1,608.270	10.03	0.31	0.00	0	180.0	
R2032	On 02/02/2023	Bond Future			10.10476	92.02345		10.16555	91.69297		9.29	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	1,438.68000	1.43868		1,344.90000	1.34490	1,438.680	8.66	0.30	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,165.76000	3.16576		3,327.62000	3.32762	3,165.760	9.24	0.47	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,399.27000	2.39927		2,532.88000	2.53288	2,399.270	9.44	0.38	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			10.04084	93.38662		10.05296	93.30548		11.27	0.00	122,896,791.92	1,316	73,862.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	4,915.80000	4.91580		4,858.54000	4.85854	4,915.800	11.94	0.82	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	427.93000	0.42793		448.70000	0.44870	427.930	12.12	0.15	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	5.24000	0.00524		5.84000	0.00584	5.240	14.23	0.00	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			10.22040	94.52116		10.23302	94.43897		10.84	0.00	0.00	0	48,495.0	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/08/2022	Bond Future	9.53	Call	917.03000	0.91703		902.71000	0.90271	917.030	9.97	0.25	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1,620.97000	1.62097		1,598.39000	1.59839	1,620.970	10.41	0.37	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	3,918.38000	3.91838		3,875.23000	3.87523	3,918.380	11.12	0.63	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	1,701.26000	1.70126		1,737.23000	1.73723	1,701.260	11.27	0.34	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	965.41000	0.96541		989.67000	0.98967	965.410	12.01	0.21	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	290.60000	0.29060		300.20000	0.30020	290.600	13.63	0.07	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.36178	91.45422		10.37476	91.37160		10.85	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future	9.82	Call	1,725.79000	1.72579		1,703.04000	1.70304	1,725.790	10.19	0.34	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.57	Put	2,712.33000	2.71233		2,753.49000	2.75349	2,712.330	10.91	0.42	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	1,812.43000	1.81243		1,843.95000	1.84395	1,812.430	11.33	0.31	0.00	0	582.0
R2035	On 02/02/2023	Bond Future			10.51657	92.83733		10.53002	92.75381		10.53	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	1,881.03000	1.88103		1,858.25000	1.85825	1,881.030	10.02	0.33	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.66	Put	3,412.11000	3.41211		3,454.69000	3.45469	3,412.110	10.64	0.44	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,489.01000	2.48901		2,523.56000	2.52356	2,489.010	11.00	0.35	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			10.21241	89.39816		10.23485	89.24544		12.00	0.00	0.00	0	85,031.0
R2037	On 04/08/2022	Bond Future			10.38517	86.26634		10.40851	86.11162		12.14	0.00	0.00	0	49,415.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1,896.40000	1.89640		1,842.16000	1.84216	1,896.400	11.66	0.41	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	1,530.63000	1.53063		1,586.70000	1.58670	1,530.630	12.64	0.31	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	6,294.75000	6.29475		6,182.81000	6.18281	6,294.750	13.16	0.77	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	834.65000	0.83465		870.02000	0.87002	834.650	13.53	0.18	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	451.87000	0.45187		473.39000	0.47339	451.870	14.44	0.11	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			10.52022	87.54454		10.54429	87.38829		11.60	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			10.67012	84.57694		10.69507	84.41867		11.85	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			10.38988	91.27700		10.37101	91.41548		12.66	0.00	0.00	0	62,316.0
R2040	On 05/05/2022	Bond Future	9.82	Call	504.55000	0.50455		540.90000	0.54090	504.550	11.41	0.20	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	2,833.99000	2.83399		2,932.15000	2.93215	2,833.990	12.76	0.61	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	5.50000	0.00550		5.48000	0.00548	5.500	15.85	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.55918	87.91843		10.53957	88.05865		12.83	0.00	0.00	0	39,528.0
R2040	On 04/08/2022	Bond Future	9.70	Call	712.56000	0.71256		745.82000	0.74582	712.560	11.59	0.19	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	3,613.47000	3.61347		3,702.79000	3.70279	3,613.470	13.06	0.57	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	465.49000	0.46549		456.49000	0.45649	465.490	15.77	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			10.69208	89.22136		10.67166	89.36442		12.27	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			10.83913	86.02822		10.81790	86.17362		12.56	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			10.44310	87.92830		10.42930	88.03209		13.41	0.00	407,635,598.80	4,636	48,642.0
R2044	On 04/08/2022	Bond Future			10.60355	84.65279		10.58922	84.75785		13.59	0.00	0.00	0	21,683.0
R2044	On 03/11/2022	Bond Future			10.72938	85.90743		10.71445	86.01475		13.00	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/02/2023	Bond Future			10.86823		82.79072		10.85271	82.89987		13.33	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 05/05/2022	Bond Future			10.36510		87.22815		10.34601	87.37782		13.92	0.00	0.00	0	190,964.0
R2048	On 04/08/2022	Bond Future			10.51696		88.28694		10.49714	88.43846		13.43	0.00	0.00	0	6,019.0
R2048	On 04/08/2022	Bond Future	9.70	Call	767.88000		0.76788		804.48000	0.80448	767.880	12.06	0.20	0.00	0	2,400.0
R2048	On 04/08/2022	Bond Future	10.40	Call	2,764.36000		2.76436		2,846.08000	2.84608	2,764.360	13.31	0.47	0.00	0	2,400.0
R2048	On 03/11/2022	Bond Future			10.63678		85.19046		10.61616	85.34503		13.51	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.76640		86.47992		10.74500	86.63695		13.15	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			10.00981		72.78064		10.02179	72.70986		12.62	0.00	946,148.32	13	21,891.0
R209	On 05/05/2022	Bond Future	9.75	Call	990.88000		0.99088		975.26000	0.97526	990.880	12.28	0.36	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,101.45000		1.10145		1,137.76000	1.13776	1,101.450	12.96	0.36	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	432.45000		0.43245		452.26000	0.45226	432.450	13.95	0.17	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	28.46000		0.02846		30.87000	0.03087	28.460	15.91	0.01	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.16315		73.69566		10.17557	73.62392		12.19	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.28920		71.64062		10.30193	71.56850		12.17	0.00	0.00	0	400.0
R209	On 03/11/2022	Bond Future	9.50	Call	1,003.88000		1.00388		989.24000	0.98924	1,003.880	10.98	0.26	0.00	0	1,000.0
R209	On 03/11/2022	Bond Future	10.50	Put	2,352.00000		2.35200		2,387.64000	2.38764	2,352.000	12.17	0.42	0.00	0	1,000.0
R209	On 03/11/2022	Bond Future	11.50	Put	889.31000		0.88931		907.25000	0.90725	889.310	13.49	0.19	0.00	0	1,000.0
R209	On 02/02/2023	Bond Future			10.42604		72.69448		10.43918	72.62154		11.85	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			215.75466		215.75466		216.09266	216.09266			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			218.52047		218.52047		218.86271	218.86271			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			218.87223		218.87223		219.22147	219.22147			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			222.13726		222.13726		222.49231	222.49231			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			9.45537		86.87335		9.50903	86.58799		9.63	0.00	0.00	0	24,260.0
R213	On 04/08/2022	Bond Future			9.64225		87.93075		9.69833	87.64168		9.26	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			9.78698		85.71087		9.84531	85.41834		9.18	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	1,170.96000		1.17096		1,087.43000	1.08743	1,170.960	8.54	0.31	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	1,275.58000		1.27558		1,186.78000	1.18678	1,275.580	8.59	0.33	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	2,479.30000		2.47930		2,624.00000	2.62400	2,479.300	9.08	0.47	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,171.44000		2.17144		2,303.82000	2.30382	2,171.440	9.17	0.43	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	Options Interest
R213	On 03/11/2022	Bond Future	10.19	Put	1,768.56000	1.76856	1,883.26000	1.88326	1,768.560	9.30	0.37	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	1,482.90000	1.48290	1,583.61000	1.58361	1,482.900	9.45	0.32	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			9.94787	87.00476	10.00876	86.70831		8.97	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	1,368.25000	1.36825	1,282.15000	1.28215	1,368.250	8.44	0.31	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	2,895.74000	2.89574	3,040.72000	3.04072	2,895.740	8.98	0.47	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	2,216.83000	2.21683	2,337.15000	2.33715	2,216.830	9.19	0.38	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			10.36709	69.50722	10.35835	69.56094		13.85	0.00	2,571,767.14	37	16,514.0	
R214	On 04/08/2022	Bond Future			10.52124	70.35088	10.51219	70.40524		13.37	0.00	0.00	0	1,337.0	
R214	On 03/11/2022	Bond Future			10.64309	68.12208	10.63363	68.17787		13.43	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			10.77481	69.15309	10.76499	69.20988		13.09	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 :												538,865,492.36	6,044	1 213 093.0	
Grand Total:												538,865,492.36	6,044	1 213 093.0	