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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/02/2022

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		829.49900	829.49900		830.70600	830.70600			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		839.81700	839.81700		841.03800	841.03800			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		852.29100	852.29100		853.55000	853.55000			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future		864.79000	864.79000		866.07600	866.07600			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		964.22200	964.22200		966.14700	966.14700			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		976.21600	976.21600		978.16400	978.16400			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		990.71500	990.71500		992.71600	992.71600			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future		1,005.24500	1,005.24500		1,007.28400	1,007.28400			0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future		858.96100	858.96100		860.54400	860.54400			0.00	42,948,050.00	5	129.00
ALBI	On 04/08/2022	Index Future		869.64500	869.64500		871.24700	871.24700			0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future		882.56100	882.56100		884.20900	884.20900			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future		895.50500	895.50500		897.18400	897.18400			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	11.03768	78.53913		11.00905	78.69273			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.25278	79.54601		11.22295	79.70154			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.43987	76.95673		11.40868	77.11527			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.64713	78.10598		11.61455	78.26713			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	11.47735	77.19495		11.44846	77.37690			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.67212	78.18450		11.64206	78.36870			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	11.84305	75.09794		11.81167	75.28560			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.02448	76.22082		11.99180	76.41145			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	847.49400	847.49400		849.07100	849.07100			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	858.03600	858.03600		859.63100	859.63100			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	870.78000	870.78000		872.42000	872.42000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	883.55100	883.55100		885.22300	885.22300			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	158.76165	158.76165		158.83498	158.83498			0.00	0.00	0	5,521.00
I2025	On 04/08/2022	Bond Future	159.18057	159.18057		159.25485	159.25485			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	161.56526	161.56526		161.64201	161.64201			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.32076	162.32076		162.39944	162.39944			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	116.60117	116.60117		116.58622	116.58622			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	118.09605	118.09605		118.08088	118.08088			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	118.63667	118.63667		118.62237	118.62237			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	120.40552	120.40552		120.39133	120.39133			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	113.90412	113.90412		113.77812	113.77812			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	115.36446	115.36446		115.23666	115.23666			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.78226	115.78226		115.65374	115.65374			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.50834	117.50834		117.37824	117.37824			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			131.12436	131.12436		131.61369	131.61369			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future			130.98688	130.98688		131.48261	131.48261			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			132.94986	132.94986		133.45418	133.45418			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			133.07242	133.07242		133.58495	133.58495			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			119.71410	119.71410		120.21050	120.21050			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			121.24879	121.24879		121.75144	121.75144			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			121.13562	121.13562		121.64717	121.64717			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			122.94214	122.94214		123.46169	123.46169			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			124.22968	124.22968		124.68401	124.68401			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future			123.80171	123.80171		124.26174	124.26174			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			125.65684	125.65684		126.12488	126.12488			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			125.46278	125.46278		125.93848	125.93848			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
I GOV	On 05/05/2022	Index Future			316.88900	316.88900		317.17300	317.17300			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			320.90800	320.90800		321.19600	321.19600			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			325.75100	325.75100		326.05000	326.05000			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			330.60300	330.60300		330.91000	330.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.22500	95.77500		4.21500	95.78500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.54500	95.45500		4.52500	95.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.59000	95.41000		4.57000	95.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.88500	95.11500		4.87500	95.12500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.96000	95.04000		4.93000	95.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.25000	94.75000		5.22000	94.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.30000	94.70000		5.27000	94.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.76500	94.23500		5.72000	94.28000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.10000	93.90000		6.05000	93.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.28000	93.72000		6.19500	93.80500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.42500	93.57500		6.35500	93.64500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.56500	93.43500		6.46500	93.53500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			7.82654	114.21220		7.78096	114.39709		5.23	0.00	37,233,177.20	326	73,161.00
R186	On 05/05/2022	Bond Future	6.73	Call	39.06000	0.03906		51.90000	0.05190	39.060	4.93	0.04	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	262.22000	0.26222		314.41000	0.31441	262.220	4.92	0.19	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	469.46000	0.46946		544.96000	0.54496	469.460	5.00	0.29	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,167.63000	1.16763		1,290.76000	1.29076	1,167.630	5.19	0.54	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	1,817.70000	1.81770	1,965.48000	1.96548	1,817.700	5.29	0.68	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.35	Call	2,441.80000	2.44180	2,604.00000	2.60400	2,441.800	5.39	0.78	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	8.64	Put	172.04000	0.17204	161.73000	0.16173	172.040	5.56	0.12	0.00	0	4,035.00	
R186	On 05/05/2022	Bond Future	8.94	Put	79.90000	0.07990	75.93000	0.07593	79.900	5.76	0.06	0.00	0	454.00	
R186	On 05/05/2022	Bond Future	9.18	Put	41.66000	0.04166	40.03000	0.04003	41.660	5.91	0.03	0.00	0	454.00	
R186	On 04/08/2022	Bond Future			8.02861	110.36226	7.97969	110.54942		5.34	0.00	0.00	0	8.00	
R186	On 04/08/2022	Bond Future	6.96	Call	183.30000	0.18330	211.95000	0.21195	183.300	4.54	0.11	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	7.96	Call	1,444.62000	1.44462	1,550.67000	1.55067	1,444.620	5.32	0.48	0.00	0	3,600.00	
R186	On 04/08/2022	Bond Future	9.78	Put	166.57000	0.16657	158.62000	0.15862	166.570	6.39	0.08	0.00	0	3,600.00	
R186	On 03/11/2022	Bond Future			8.17387	111.99351	8.12103	112.18440		5.09	0.00	0.00	0	0.00	
R186	On 02/02/2023	Bond Future			8.34947	108.34999	8.29231	108.54402		5.20	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			326.59829	326.59829	326.43290	326.43290			0.00	0.00	0	747.00	
R197	On 04/08/2022	Bond Future			322.38390	322.38390	322.21658	322.21658			0.00	0.00	0	0.00	
R197	On 03/11/2022	Bond Future			327.21651	327.21651	327.04943	327.04943			0.00	0.00	0	0.00	
R197	On 02/02/2023	Bond Future			323.50446	323.50446	323.33724	323.33724			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			250.80925	250.80925	250.77442	250.77442			0.00	0.00	0	6,392.00	
R202	On 04/08/2022	Bond Future			249.56240	249.56240	249.52725	249.52725			0.00	0.00	0	91.00	
R202	On 03/11/2022	Bond Future			253.30149	253.30149	253.26796	253.26796			0.00	0.00	0	0.00	
R202	On 02/02/2023	Bond Future			252.51458	252.51458	252.48207	252.48207			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 05/05/2022	Bond Future			5.29554	103.39773	5.30262	103.39211		0.93	0.00	2,998,534.17	29	14,778.00	
R2023	On 04/08/2022	Bond Future			5.44784	104.67401	5.45840	104.66821		0.68	0.00	0.00	0	2,360.00	
R2023	On 03/11/2022	Bond Future			4.88201	102.34188	4.89792	102.33696		0.37	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 05/05/2022	Bond Future			9.24687	95.38774	9.20214	95.62072		8.56	0.00	52,654,032.48	552	74,420.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	11.58000	0.01158	16.47000	0.01647	11.580	8.00	0.01	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	58.95000	0.05895	77.14000	0.07714	58.950	7.87	0.04	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	198.54000	0.19854	243.39000	0.24339	198.540	7.99	0.12	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	554.04000	0.55404	642.65000	0.64265	554.040	8.24	0.26	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	680.41000	0.68041	780.68000	0.78068	680.410	8.31	0.31	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.15	Call	1,210.87000	1.21087	1,348.64000	1.34864	1,210.870	8.50	0.45	0.00	0	7,500.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	1,213.11000	1.21311	1,143.96000	1.14396	1,213.110	8.63	0.43	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.60	Put	756.66000	0.75666	713.90000	0.71390	756.660	8.85	0.31	0.00	0	5,000.00	

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R2030	On 05/05/2022	Bond Future	9.65	Put	686.31000	0.68631		647.87000	0.64787	686.310	8.90	0.28	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	374.67000	0.37467		355.69000	0.35569	374.670	9.26	0.17	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	220.89000	0.22089		211.28000	0.21128	220.890	9.57	0.11	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	32.01000	0.03201		31.82000	0.03182	32.010	10.52	0.02	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.44666	92.58161		9.39971	92.81749		8.61	0.00	0.00	0	26,505.00
R2030	On 04/08/2022	Bond Future	8.30	Call	311.71000	0.31171		353.22000	0.35322	311.710	8.04	0.13	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	1,232.11000	1.23211		1,337.10000	1.33710	1,232.110	8.34	0.36	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	343.77000	0.34377		328.91000	0.32891	343.770	10.09	0.11	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.59905	93.95102		9.54971	94.19118		8.21	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			9.77345	91.32707		9.72156	91.57102		8.36	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	1,094.98000	1.09498		1,172.02000	1.17202	1,094.980	7.81	0.27	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,231.61000	3.23161		3,120.96000	3.12096	3,231.610	8.31	0.51	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,614.38000	2.61438		2,520.84000	2.52084	2,614.380	8.46	0.44	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			9.66260	92.01474		9.62834	92.21736		9.95	0.00	6,901,105.50	75	138,257.00
R2032	On 05/05/2022	Bond Future	9.58	Call	1,375.60000	1.37560		1,503.58000	1.50358	1,375.600	9.77	0.46	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	3,590.53000	3.59053		3,773.44000	3.77344	3,590.530	10.48	0.77	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	4,088.90000	4.08890		4,277.25000	4.27725	4,088.900	10.66	0.81	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	108.64000	0.10864		108.52000	0.10852	108.640	11.69	0.05	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	67.61000	0.06761		68.26000	0.06826	67.610	11.93	0.03	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			9.84466	93.17167		9.80894	93.37675		9.58	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	499.59000	0.49959		550.31000	0.55031	499.590	8.52	0.18	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,996.27000	1.99627		2,114.01000	2.11401	1,996.270	9.35	0.46	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	272.63000	0.27263		266.11000	0.26611	272.630	11.59	0.08	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			9.99434	90.39678		9.95696	90.60572		9.53	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	1,232.34000	1.23234		1,309.83000	1.30983	1,232.340	8.98	0.30	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	1,327.62000	1.32762		1,408.79000	1.40879	1,327.620	9.03	0.31	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.11	Put	2,575.51000	2.57551		2,499.76000	2.49976	2,575.510	9.61	0.45	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	2,455.74000	2.45574		2,383.06000	2.38306	2,455.740	9.65	0.43	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.49	Put	1,793.61000	1.79361		1,739.31000	1.73931	1,793.610	9.95	0.34	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	1,680.06000	1.68006		1,629.18000	1.62918	1,680.060	10.03	0.32	0.00	0	180.00
R2032	On 02/02/2023	Bond Future			10.15943	91.72617		10.12036	91.93849		9.29	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	1,335.47000	1.33547		1,409.26000	1.40926	1,335.470	8.66	0.29	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.16	Put	3,287.93000	3.28793		3,200.93000	3.20093	3,287.930	9.24	0.48	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.50	Put	2,496.31000	2.49631		2,427.30000	2.42730	2,496.310	9.44	0.40	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 05/05/2022	Bond Future			10.05275	93.30688		10.02873	93.46779		11.27	0.00	25,752,698.88	276	74,144.00
R2035	On 05/05/2022	Bond Future	10.72	Call	4,815.00000	4.81500		4,973.65000	4.97365	4,815.000	11.94	0.82	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	407.83000	0.40783		407.69000	0.40769	407.830	12.12	0.15	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	4.17000	0.00417		4.70000	0.00470	4.170	14.23	0.00	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.23278	94.44053		10.20779	94.60339		10.84	0.00	0.00	0	48,495.00

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 04/08/2022	Bond Future	9.53	Call	873.15000	0.87315		931.57000	0.93157	873.150	9.97	0.24	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	1,561.57000	1.56157		1,643.85000	1.64385	1,561.570	10.41	0.36	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	3,835.68000	3.83568		3,961.93000	3.96193	3,835.680	11.12	0.62	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	1,697.01000	1.69701		1,665.67000	1.66567	1,697.010	11.27	0.34	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	955.78000	0.95578		941.49000	0.94149	955.780	12.01	0.21	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	282.08000	0.28208		281.21000	0.28121	282.080	13.63	0.07	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.37488	91.37084		10.34881	91.53688		10.85	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	1,674.97000	1.67497		1,748.81000	1.74881	1,674.970	10.19	0.34	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	2,721.98000	2.72198		2,671.48000	2.67148	2,721.980	10.91	0.42	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	1,814.37000	1.81437		1,781.21000	1.78121	1,814.370	11.33	0.31	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.53028	92.75220		10.50312	92.92095		10.53	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,834.22000	1.83422		1,904.08000	1.90408	1,834.220	10.02	0.33	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	3,428.06000	3.42806		3,369.78000	3.36978	3,428.060	10.64	0.45	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,497.59000	2.49759		2,454.70000	2.45470	2,497.590	11.00	0.35	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 05/05/2022	Bond Future			10.24490	89.17717		10.21577	89.37527		12.00	0.00	6,777,464.92	76	85,541.00
R2037	On 04/08/2022	Bond Future			10.41894	86.04260		10.38866	86.24318		12.14	0.00	0.00	0	49,415.00
R2037	On 04/08/2022	Bond Future	10.10	Call	1,775.79000	1.77579		1,879.15000	1.87915	1,775.790	11.66	0.39	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,569.28000	1.56928		1,530.01000	1.53001	1,569.280	12.64	0.32	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	6,094.71000	6.09471		6,269.94000	6.26994	6,094.710	13.16	0.77	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	851.08000	0.85108		832.64000	0.83264	851.080	13.53	0.19	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	457.27000	0.45727		449.71000	0.44971	457.270	14.44	0.11	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.55544	87.31604		10.52395	87.52030		11.60	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			10.70678	84.34454		10.67403	84.55211		11.85	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			10.38635	91.30288		10.35718	91.51719		12.66	0.00	15,064,975.20	165	62,424.00
R2040	On 05/05/2022	Bond Future	9.82	Call	475.10000	0.47510		544.13000	0.54413	475.100	11.41	0.19	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	2,795.80000	2.79580		2,968.95000	2.96895	2,795.800	12.76	0.61	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	4.12000	0.00412		4.56000	0.00456	4.120	15.85	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.55550	87.94472		10.52519	88.16169		12.83	0.00	0.00	0	39,528.00
R2040	On 04/08/2022	Bond Future	9.70	Call	694.98000	0.69498		754.95000	0.75495	694.980	11.59	0.19	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	3,591.78000	3.59178		3,744.19000	3.74419	3,591.780	13.06	0.57	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	443.35000	0.44335		436.97000	0.43697	443.350	15.77	0.10	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.68849	89.24648		10.65699	89.46742		12.27	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			10.83548	86.05319		10.80275	86.27762		12.56	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			10.44490	87.91477		10.42080	88.09612		13.41	0.00	16,703,806.30	190	47,751.00
R2044	On 04/08/2022	Bond Future			10.60540	84.63924		10.58038	84.82277		13.59	0.00	0.00	0	21,683.00
R2044	On 03/11/2022	Bond Future			10.73151	85.89214		10.70551	86.07913		13.00	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
R2044	On 02/02/2023	Bond Future			10.87051	82.77470		10.84351	82.96468		13.33	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			10.36720	87.21171		10.33782	87.44217		13.92	0.00	8,721,171.00	100	190,964.00
R2048	On 04/08/2022	Bond Future			10.51913	88.27038		10.48862	88.50374		13.43	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	740.67000	0.74067		805.64000	0.80564	740.670	12.06	0.19	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	2,718.55000	2.71855		2,858.62000	2.85862	2,718.550	13.31	0.47	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			10.63921	85.17227		10.60755	85.40971		13.51	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			10.76899	86.46095		10.73614	86.70212		13.15	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			10.04247	72.58790		10.01328	72.76013		12.62	0.00	69,539,208.20	958	21,972.00
R209	On 05/05/2022	Bond Future	9.50	Call	434.33000	0.43433		0.00000	0.00000	434.330	11.77	0.21	89,483,357.81	5,950	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	882.73000	0.88273		973.42000	0.97342	882.730	12.28	0.34	74,014,160.32	2,975	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,129.44000	1.12944		1,098.29000	1.09829	1,129.440	12.96	0.38	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	434.28000	0.43428		428.27000	0.42827	434.280	13.95	0.17	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	26.13000	0.02613		27.48000	0.02748	26.130	15.91	0.01	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.19697	73.50055		10.16674	73.67491		12.19	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.32441	71.44140		10.29303	71.61891		12.17	0.00	167,887,290.00	2,350	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	628.34000	0.62834		0.00000	0.00000	628.340	10.93	0.18	157,837,937.92	12,000	6,000.00
R209	On 03/11/2022	Bond Future	9.50	Call	936.34000	0.93634		994.04000	0.99404	936.340	10.98	0.25	17,879,589.79	1,000	0.00
R209	On 03/11/2022	Bond Future	10.00	Put	3,843.22000	3.84322		0.00000	0.00000	3,843.220	11.66	0.59	251,081,098.23	6,000	6,000.00
R209	On 03/11/2022	Bond Future	10.50	Put	2,413.57000	2.41357		2,355.50000	2.35550	2,413.570	12.17	0.43	60,846,322.75	2,000	0.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,469.22000	1.46922		0.00000	0.00000	1,469.220	12.72	0.29	249,709,911.57	12,000	6,000.00
R209	On 03/11/2022	Bond Future	11.50	Put	910.19000	0.91019		889.15000	0.88915	910.190	13.49	0.19	13,822,215.84	1,000	0.00
R209	On 02/02/2023	Bond Future			10.46258	72.49191		10.43004	72.67226		11.85	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			216.65437	216.65437		216.14354	216.14354			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			219.43192	219.43192		218.91445	218.91445			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			219.79358	219.79358		219.27060	219.27060			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			223.07112	223.07112		222.54096	222.54096			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			9.50861	86.59022		9.47424	86.77286		9.63	0.00	1,904,984.84	22	24,260.00
R213	On 04/08/2022	Bond Future			9.69787	87.64404		9.66196	87.82901		9.26	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			9.84527	85.41854		9.80768	85.60691		9.18	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
R213	On 03/11/2022	Bond Future	9.13	Call	1,067.09000	1.06709	1,135.12000	1.13512	1,067.090	8.54	0.29	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	1,165.76000	1.16576	1,237.68000	1.23768	1,165.760	8.59	0.31	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	2,598.69000	2.59869	2,523.31000	2.52331	2,598.690	9.08	0.49	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,278.51000	2.27851	2,211.09000	2.21109	2,278.510	9.17	0.44	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	1,858.45000	1.85845	1,802.11000	1.80211	1,858.450	9.30	0.38	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,559.55000	1.55955	1,511.73000	1.51173	1,559.550	9.45	0.33	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.00888	86.70773	9.96954	86.89911		8.97	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	1,264.29000	1.26429	1,332.22000	1.33222	1,264.290	8.44	0.29	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,019.26000	3.01926	2,940.99000	2.94099	3,019.260	8.98	0.48	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,315.83000	2.31583	2,253.40000	2.25340	2,315.830	9.19	0.40	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			10.36913	69.49469	10.33982	69.67505		13.85	0.00	3,266,250.43	47	16,514.00
R214	On 04/08/2022	Bond Future			10.52334	70.33828	10.49298	70.52083		13.37	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			10.64546	68.10811	10.61398	68.29400		13.43	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			10.77734	69.13846	10.74473	69.32729		13.09	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 :												1,373,027,343.34	48,096	387.000000000
Grand Total:												1,373,027,343.34	48,096	387.000000000