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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2022

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	823.07000	823.07000	823.07000	828.05600	828.05600				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	833.92900	833.92900	833.92900	838.98600	838.98600				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	845.85700	845.85700	845.85700	850.99100	850.99100				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	858.15700	858.15700	858.15700	863.36800	863.36800				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	944.77200	944.77200	944.77200	956.77100	956.77100				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	957.23700	957.23700	957.23700	969.40000	969.40000				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	970.92900	970.92900	970.92900	983.27100	983.27100				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	985.04800	985.04800	985.04800	997.57200	997.57200				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	839.37800	839.37800	839.37800	851.01900	851.01900				0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	850.45200	850.45200	850.45200	862.25200	862.25200				0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	862.61700	862.61700	862.61700	874.59000	874.59000				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	875.16100	875.16100	875.16100	887.31000	887.31000				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	11.43122	76.46962		11.19646	77.69485			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.65144	77.50836		11.40662	78.75073			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.86416	74.84421		11.60899	76.10488			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.09200	75.95188		11.82563	77.23136			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	11.85650	74.87111		11.63676	76.20358			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.05705	75.88922		11.82812	77.24025			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.25149	72.72420		12.01296	74.09512			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.45160	73.80168		12.20309	75.19302			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	827.96200	827.96200		839.60200	839.60200			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	838.88600	838.88600		850.68500	850.68500			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	850.88500	850.88500		862.85700	862.85700			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	863.25800	863.25800		875.40600	875.40600			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.14515	159.14515		159.26298	159.26298			0.00	0.00	0	5,471.00
I2025	On 04/08/2022	Bond Future	159.68854	159.68854		159.80887	159.80887			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	161.98920	161.98920		162.11210	162.11210			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	162.72666	162.72666		162.85177	162.85177			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	117.45508	117.45508		116.97944	116.97944			0.00	0.00	0	2,746.00
I2029	On 04/08/2022	Bond Future	119.05033	119.05033		118.56891	118.56891			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	119.53605	119.53605		119.04824	119.04824			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.30258	121.30258		120.80793	120.80793			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	114.12363	114.12363		113.83149	113.83149			0.00	0.00	0	2,371.00
I2033	On 04/08/2022	Bond Future	115.67342	115.67342		115.37804	115.37804			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	116.02898	116.02898		115.72988	115.72988			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.74357	117.74357		117.44033	117.44033			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			130.85131	130.85131		131.67707	131.67707			0.00	0.00	0	4,174.00
I2038	On 04/08/2022	Bond Future			130.80831	130.80831		131.64598	131.64598			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			132.69324	132.69324		133.54373	133.54373			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.79107	132.79107		133.65424	133.65424			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			119.56891	119.56891		119.96111	119.96111			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			121.19294	121.19294		121.59099	121.59099			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			121.00765	121.00765		121.41207	121.41207			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			122.79632	122.79632		123.20701	123.20701			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			123.35405	123.35405		123.56926	123.56926			0.00	0.00	0	8,572.00
I2050	On 04/08/2022	Bond Future			123.00707	123.00707		123.22592	123.22592			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			124.77959	124.77959		125.00236	125.00236			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			124.55253	124.55253		124.77878	124.77878			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/05/2022	Index Future			316.92000	316.92000		317.37100	317.37100			0.00	0.00	0	499.00
IGOV	On 04/08/2022	Index Future			321.17900	321.17900		321.63700	321.63700			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future			325.84900	325.84900		326.31600	326.31600			0.00	0.00	0	0.00
IGOV	On 02/02/2023	Index Future			330.66200	330.66200		331.13700	331.13700			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.25500	95.74500		4.23500	95.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.58500	95.41500		4.54500	95.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.63000	95.37000		4.59000	95.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.98500	95.01500		4.91500	95.08500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.05000	94.95000		4.97000	95.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.37000	94.63000		5.26000	94.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.43000	94.57000		5.32000	94.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.96500	94.03500		5.81000	94.19000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.32000	93.68000		6.15000	93.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.48000	93.52000		6.31000	93.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.61500	93.38500		6.45500	93.54500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.76500	93.23500		6.58500	93.41500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.04371	113.33658		7.87199	114.02822		5.23	0.00	170,004,870.00	1,500	73,934.00
R186	On 05/05/2022	Bond Future	6.73	Call	11.71000	0.01171		26.86000	0.02686	11.710	4.84	0.01	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	133.42000	0.13342		235.16000	0.23516	133.420	5.04	0.11	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	263.99000	0.26399		428.83000	0.42883	263.990	5.14	0.19	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	752.07000	0.75207		1,075.85000	1.07585	752.070	5.28	0.41	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	1,272.75000	1.27275	1,702.81000	1.70281	1,272.750	5.41	0.56	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,807.25000	1.80725	2,311.31000	2.31131	1,807.250	5.54	0.68	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	315.62000	0.31562	205.34000	0.20534	315.620	5.73	0.20	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	155.41000	0.15541	96.80000	0.09680	155.410	5.91	0.11	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	84.42000	0.08442	50.92000	0.05092	84.420	6.05	0.06	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.23929	109.56077	8.05477	110.26233		5.32	0.00	0.00	0	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	103.75000	0.10375	167.22000	0.16722	103.750	4.53	0.07	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,072.07000	1.07207	1,381.40000	1.38140	1,072.070	5.30	0.40	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	225.30000	0.22530	165.31000	0.16531	225.300	6.35	0.10	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.41835	111.11577	8.21982	111.82786		5.17	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.61789	107.44466	8.40337	108.16742		5.18	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			327.98303	327.98303	327.95711	327.95711			0.00	0.00	0	747.00
R197	On 04/08/2022	Bond Future			324.03002	324.03002	324.00564	324.00564			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			328.70010	328.70010	328.67705	328.67705			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			324.95350	324.95350	324.93097	324.93097			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			250.45404	250.45404	251.13171	251.13171			0.00	0.00	0	6,398.00
R202	On 04/08/2022	Bond Future			249.39000	249.39000	250.07818	250.07818			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			252.98323	252.98323	253.68264	253.68264			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			252.15114	252.15114	252.86179	252.86179			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			5.36333	103.34390	5.32112	103.37741		0.90	0.00	297,630,432.00	2,880	14,778.00
R2023	On 04/08/2022	Bond Future			5.40322	104.69850	5.33969	104.73340		0.65	0.00	0.00	0	2,360.00
R2023	On 03/11/2022	Bond Future			4.99536	102.30682	4.88069	102.34229		0.36	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			9.59303	93.60945	9.37233	94.73818		8.60	0.00	121,692,285.00	1,300	74,282.00
R2030	On 05/05/2022	Bond Future	7.73	Call	1.77000	0.00177	5.89000	0.00589	1.770	8.03	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	12.43000	0.01243	34.18000	0.03418	12.430	7.92	0.01	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	55.64000	0.05564	127.73000	0.12773	55.640	8.04	0.04	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	203.21000	0.20321	391.91000	0.39191	203.210	8.28	0.12	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	264.16000	0.26416	490.98000	0.49098	264.160	8.34	0.15	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	554.44000	0.55444	926.83000	0.92683	554.440	8.53	0.27	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,134.92000	2.13492	1,504.68000	1.50468	2,134.920	8.67	0.63	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,435.60000	1.43560	962.95000	0.96295	1,435.600	8.89	0.49	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	1,320.33000	1.32033		877.43000	0.87743	1,320.330	8.94	0.46	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	777.54000	0.77754		490.65000	0.49065	777.540	9.30	0.31	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	483.98000	0.48398		293.95000	0.29395	483.980	9.61	0.21	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	79.31000	0.07931		43.18000	0.04318	79.310	10.52	0.04	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.79567	90.85188		9.56383	91.99627		8.58	0.00	0.00	0	26,505.00
R2030	On 04/08/2022	Bond Future	8.30	Call	137.18000	0.13718		235.06000	0.23506	137.180	8.01	0.07	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	690.68000	0.69068		1,013.88000	1.01388	690.680	8.30	0.24	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	567.07000	0.56707		402.55000	0.40255	567.070	10.07	0.17	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.97604	92.14198		9.73299	93.30306		8.31	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.17227	89.47921		9.91680	90.65737		8.34	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	665.60000	0.66560		916.81000	0.91681	665.600	7.80	0.19	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,252.15000	4.25215		3,571.64000	3.57164	4,252.150	8.29	0.61	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,505.80000	3.50580		2,909.67000	2.90967	3,505.800	8.45	0.54	0.00	0	102.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2022	Bond Future			10.00203	90.03917		9.79244	91.25223		9.88	0.00	16,477,168.11	183	138,078.00
R2032	On 05/05/2022	Bond Future	9.58	Call	616.94000	0.61694		1,021.30000	1.02130	616.940	9.70	0.27	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,185.24000	2.18524		2,997.73000	2.99773	2,185.240	10.41	0.61	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,592.36000	2.59236		3,465.92000	3.46592	2,592.360	10.59	0.66	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	241.36000	0.24136		141.70000	0.14170	241.360	11.59	0.11	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	153.14000	0.15314		87.50000	0.08750	153.140	11.81	0.07	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.18641	91.24034		9.96767	92.47011		9.47	0.00	0.00	0	140.00
R2032	On 04/08/2022	Bond Future	8.97	Call	216.77000	0.21677		362.36000	0.36236	216.770	8.41	0.09	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,182.60000	1.18260		1,647.22000	1.64722	1,182.600	9.24	0.33	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	443.47000	0.44347		314.79000	0.31479	443.470	11.47	0.12	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.36032	88.38460		10.13210	89.63226		9.62	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	736.66000	0.73666		1,030.53000	1.03053	736.660	9.06	0.20	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	802.54000	0.80254		1,114.15000	1.11415	802.540	9.11	0.22	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,598.51000	3.59851		2,948.90000	2.94890	3,598.510	9.70	0.56	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,447.32000	3.44732		2,816.88000	2.81688	3,447.320	9.73	0.54	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,590.08000	2.59008		2,080.97000	2.08097	2,590.080	10.03	0.45	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,438.47000	2.43847		1,953.32000	1.95332	2,438.470	10.11	0.43	0.00	0	180.00
R2032	On 02/02/2023	Bond Future			10.54381	89.67246		10.30545	90.93852		9.22	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	806.04000	0.80604		1,095.13000	1.09513	806.040	8.59	0.20	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,344.08000	4.34408		3,649.90000	3.64990	4,344.080	9.17	0.58	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,369.26000	3.36926		2,788.54000	2.78854	3,369.260	9.37	0.49	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			10.45367	90.67914		10.22380	92.17248		11.21	0.00	20,946,881.34	231	74,206.00
R2035	On 05/05/2022	Bond Future	10.72	Call	2,899.11000	2.89911		3,955.07000	3.95507	2,899.110	12.36	0.65	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	1,020.89000	1.02089		643.05000	0.64305	1,020.890	12.55	0.31	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	13.46000	0.01346		6.34000	0.00634	13.460	14.12	0.01	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.63932	91.84822		10.39986	93.36220		10.73	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	368.85000	0.36885		609.10000	0.60910	368.850	9.85	0.13	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	766.38000	0.76638		1,163.31000	1.16331	766.380	10.29	0.22	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,362.08000	2.36208		3,155.64000	3.15564	2,362.080	11.02	0.47	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,715.52000	2.71552		2,055.81000	2.05581	2,715.520	11.17	0.49	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,604.84000	1.60484		1,176.53000	1.17653	1,604.840	11.93	0.32	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	500.56000	0.50056		350.34000	0.35034	500.560	13.53	0.12	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.80574	88.68825		10.55681	90.22406		10.97	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	940.69000	0.94069		1,337.94000	1.33794	940.690	10.31	0.22	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,044.92000	4.04492		3,260.53000	3.26053	4,044.920	11.03	0.55	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,816.56000	2.81656		2,218.70000	2.21870	2,816.560	11.45	0.43	0.00	0	582.00
R2035	On 02/02/2023	Bond Future			10.98060	90.01869		10.72148	91.57684		10.44	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	1,049.56000	1.04956		1,441.23000	1.44123	1,049.560	9.93	0.22	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,756.88000	4.75688		3,938.25000	3.93825	4,756.880	10.55	0.56	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,556.26000	3.55626		2,896.04000	2.89604	3,556.260	10.91	0.46	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			10.65047	86.48635		10.42587	87.96112		11.96	0.00	21,189,155.75	245	85,150.00
R2037	On 04/08/2022	Bond Future			10.83043	83.38346		10.59675	84.87847		12.04	0.00	2,418,120.34	29	49,271.00
R2037	On 04/08/2022	Bond Future	10.10	Call	892.42000	0.89242		1,322.44000	1.32244	892.420	11.55	0.24	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,552.20000	2.55220		1,938.10000	1.93810	2,552.200	12.55	0.46	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	4,176.54000	4.17654		5,203.94000	5.20394	4,176.540	13.09	0.65	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,457.57000	1.45757		1,072.88000	1.07288	1,457.570	13.48	0.30	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	812.00000	0.81200		583.38000	0.58338	812.000	14.39	0.18	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			10.99015	84.56796		10.74766	86.08458		11.75	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.16036	81.54489		10.90827	83.08377		11.78	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			10.76106	88.61964		10.54158	90.17576		12.63	0.00	5,317,178.40	60	62,507.00
R2040	On 05/05/2022	Bond Future	9.82	Call	131.91000	0.13191		287.63000	0.28763	131.910	11.47	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,382.11000	1.38211		2,120.57000	2.12057	1,382.110	12.73	0.40	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	13.72000	0.01372		6.75000	0.00675	13.720	15.94	0.01	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.93531	85.29489		10.70704	86.87228		12.74	0.00	0.00	0	39,528.00
R2040	On 04/08/2022	Bond Future	9.70	Call	297.09000	0.29709		494.92000	0.49492	297.090	11.54	0.10	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,217.86000	2.21786		2,972.24000	2.97224	2,217.860	12.98	0.43	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	754.62000	0.75462		547.66000	0.54766	754.620	15.77	0.15	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.08973	86.50667		10.85296	88.10689		12.44	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.25398	83.26164		11.00796	84.88530		12.49	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			10.82492	85.13659		10.60540	86.72294		13.40	0.00	10,046,117.62	118	47,455.00
R2044	On 04/08/2022	Bond Future			10.99117	81.89053		10.76294	83.49855		13.53	0.00	0.00	0	21,683.00
R2044	On 03/11/2022	Bond Future			11.13826	83.05400		10.90165	84.68525		13.21	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			11.29440	79.88382		11.04866	81.53900		13.28	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			10.74252	84.35911		10.52297	86.00746		13.93	0.00	7,254,883.46	86	190,760.00
R2048	On 04/08/2022	Bond Future			10.90034	85.44584		10.67213	87.11671		13.37	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	321.02000	0.32102		535.80000	0.53580	321.020	12.10	0.10	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	1,549.61000	1.54961		2,176.97000	2.17697	1,549.610	13.25	0.33	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			11.04094	82.25753		10.80434	83.95244		13.74	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.18738	83.49238		10.94177	85.21217		13.11	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			10.43737	70.31344		10.20284	71.65188		12.57	0.00	1,335,955.36	19	21,969.00
R209	On 05/05/2022	Bond Future	9.50	Call	113.92000	0.11392		256.89000	0.25689	113.920	11.73	0.07	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	298.90000	0.29890		578.98000	0.57898	298.900	12.23	0.16	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,187.21000	2.18721		1,491.90000	1.49190	2,187.210	12.91	0.59	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	963.95000	0.96395		602.46000	0.60246	963.950	13.93	0.33	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	72.90000	0.07290		38.08000	0.03808	72.900	15.84	0.04	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.59639	71.25147		10.35332	72.60815		12.08	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.74546	69.11815		10.49367	70.49446		12.31	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	312.23000	0.31223		490.71000	0.49071	312.230	11.11	0.11	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,366.87000	5.36687		4,445.39000	4.44539	5,366.870	11.81	0.71	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,289.37000	2.28937		1,784.91000	1.78491	2,289.370	12.86	0.41	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			10.90060	70.12523		10.63962	71.52175		11.76	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			217.70590	217.70590		217.68038	217.68038			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			220.66284	220.66284		220.63826	220.63826			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			220.91374	220.91374		220.89000	220.89000			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			224.17885	224.17885		224.15528	224.15528			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			9.85391	84.78278		9.63904	85.90166		9.64	0.00	73,761,018.60	870	24,993.00
R213	On 04/08/2022	Bond Future			10.04592	85.87776		9.82126	87.01240		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.21838	83.57758		9.98387	84.72861		9.26	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	631.41000	0.63141		893.09000	0.89309	631.410	8.63	0.20	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	699.05000	0.69905		979.79000	0.97979	699.050	8.68	0.21	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,605.92000	3.60592		2,961.41000	2.96141	3,605.920	9.16	0.60	0.00	0	476.00

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	9.98	Put	3,206.34000	3.20634	2,611.54000	2.61154	3,206.340	9.25	0.56	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,672.38000	2.67238	2,150.37000	2.15037	2,672.380	9.39	0.49	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,280.27000	2.28027	1,817.62000	1.81762	2,280.270	9.54	0.44	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.40122	84.82910	10.15603	85.99677		8.93	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	775.56000	0.77556	1,049.93000	1.04993	775.560	8.40	0.21	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,993.21000	3.99321	3,353.50000	3.35350	3,993.210	8.94	0.58	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,131.00000	3.13100	2,593.10000	2.59310	3,131.000	9.16	0.50	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			10.74889	67.22283	10.52973	68.51936		13.82	0.00	1,277,233.77	19	16,386.00
R214	On 04/08/2022	Bond Future			10.90819	68.08880	10.68090	69.40302		13.29	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future			11.05029	65.78681	10.81509	67.11999		13.63	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.19811	66.77436	10.95447	68.12706		13.03	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 :											749,351,299.75	7,540	351.000000000	
Grand Total:											749,351,299.75	7,540	651.000000000	