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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2022

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
<b>Derivatives</b>														
AL37	On 05/05/2022	Index Future	805.95300	805.95300	816.01800	816.01800					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	816.74100	816.74100	826.96100	826.96100					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	828.52700	828.52700	838.90700	838.90700					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	841.58400	841.58400	852.14200	852.14200					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	919.73500	919.73500	934.10400	934.10400					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	932.04600	932.04600	946.63100	946.63100					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	945.49600	945.49600	960.30600	960.30600					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	960.39600	960.39600	975.45600	975.45600					0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	816.52600	816.52600	831.55400	831.55400					0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	827.45600	827.45600	842.70600	842.70600					0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	839.39600	839.39600	854.88000	854.88000					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	852.62500	852.62500	868.36700	868.36700					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	11.82415	74.47872		11.53383	75.94258			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.05813	75.50585		11.75516	76.99047			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	12.28613	72.82256		11.97013	74.32921			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.51270	73.99191		12.18271	75.52305			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	12.23748	72.65080		11.95685	74.27541			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.45148	73.65425		12.15875	75.30192			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.66100	70.46691		12.35561	72.13894			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.86145	71.60126		12.54309	73.30050			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	805.22100	805.22100		820.12900	820.12900			0.00	0.00	0	988.00
GOVI	On 04/08/2022	GOVI	815.99900	815.99900		831.12700	831.12700			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	827.77400	827.77400		843.13400	843.13400			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	840.82000	840.82000		856.43600	856.43600			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	160.01072	160.01072		159.63605	159.63605			0.00	0.00	0	5,571.00
I2025	On 04/08/2022	Bond Future	160.59731	160.59731		160.21925	160.21925			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.93301	162.93301		162.55033	162.55033			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	163.88197	163.88197		163.49526	163.49526			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	118.44015	118.44015		117.88409	117.88409			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	120.07372	120.07372		119.51094	119.51094			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	120.58863	120.58863		120.01886	120.01886			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.51981	122.51981		121.94160	121.94160			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	113.66598	113.66598		112.66572	112.66572			0.00	0.00	0	2,766.00
I2033	On 04/08/2022	Bond Future	115.23351	115.23351		114.22037	114.22037			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.59642	115.59642		114.56964	114.56964			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.44737	117.44737		116.40483	116.40483			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	130.52032	130.52032		129.83251	129.83251			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future	130.49781	130.49781		129.80198	129.80198			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future	132.39619	132.39619		131.69098	131.69098			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	132.64916	132.64916		131.93486	131.93486			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	118.30876	118.30876		117.68834	117.68834			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future	119.94077	119.94077		119.31250	119.31250			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future	119.75065	119.75065		119.11490	119.11490			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	121.66932	121.66932		121.02406	121.02406			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	122.59025	122.59025		122.34065	122.34065			0.00	0.00	0	8,622.00
I2050	On 04/08/2022	Bond Future	122.25622	122.25622		122.00472	122.00472			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future	124.03449	124.03449		123.78009	123.78009			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	123.94544	123.94544		123.68889	123.68889			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	316.89300	316.89300		315.64400	315.64400			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future	321.21300	321.21300		319.95400	319.95400			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	325.92400	325.92400		324.65300	324.65300			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	331.13600	331.13600		329.84900	329.84900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.24500	95.75500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.65500	95.34500		4.60500	95.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.71000	95.29000		4.65000	95.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.11500	94.88500		5.03500	94.96500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.19000	94.81000		5.09000	94.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.58000	94.42000		5.45000	94.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.66000	94.34000		5.51000	94.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.31500	93.68500		6.11500	93.88500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.66000	93.34000		6.46000	93.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.82000	93.18000		6.62000	93.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.93500	93.06500		6.73500	93.26500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.08500	92.91500		6.88500	93.11500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future	8.65328	110.92488		8.28921	112.35718		5.24	0.00	14,531,159.28	131	72,739.00
R186	On 05/05/2022	Bond Future	6.73	0.19000	0.00019	2.47000	0.00247	0.190	4.98	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	5.51000	0.00551	37.81000	0.03781	5.510	4.97	0.01	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	16.91000	0.01691	89.95000	0.08995	16.910	5.03	0.02	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	105.39000	0.10539	360.64000	0.36064	105.390	5.20	0.10	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	262.02000	0.26202		712.45000	0.71245	262.020	5.30	0.20	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	484.80000	0.48480		1,121.54000	1.12154	484.800	5.40	0.32	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,020.01000	1.02001		479.60000	0.47960	1,020.010	5.59	0.50	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	563.54000	0.56354		238.24000	0.23824	563.540	5.79	0.33	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	330.71000	0.33071		129.13000	0.12913	330.710	5.94	0.22	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.88768	107.13991		8.49643	108.59249		5.40	0.00	0.00	0	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	20.03000	0.02003		65.62000	0.06562	20.030	4.87	0.02	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	338.12000	0.33812		690.50000	0.69050	338.120	5.27	0.18	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	570.64000	0.57064		323.31000	0.32331	570.640	6.39	0.22	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.11153	108.67508		8.69052	110.14906		5.21	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.32584	105.10240		8.87082	106.60032		5.25	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			329.25810	329.25810		328.73867	328.73867			0.00	0.00	0	747.00
R197	On 04/08/2022	Bond Future			325.38376	325.38376		324.86127	324.86127			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			330.11757	330.11757		329.58928	329.58928			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			326.78304	326.78304		326.25325	326.25325			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			250.54280	250.54280		249.32396	249.32396			0.00	0.00	0	6,398.00
R202	On 04/08/2022	Bond Future			249.52821	249.52821		248.29531	248.29531			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			253.15757	253.15757		251.90810	251.90810			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			252.63139	252.63139		251.36609	251.36609			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
R203	On 05/05/2022	Bond Future			5.64928	103.11735		5.52989	103.21184		0.91	0.00	0.00	0	14,778.00
R203	On 04/08/2022	Bond Future			5.78606	104.48870		5.60791	104.58623		0.65	0.00	0.00	0	2,360.00
R203	On 03/11/2022	Bond Future			5.63108	102.11064		5.31260	102.20883		0.35	0.00	0.00	0	0.00
R203	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			10.07437	91.20793		9.79289	92.60238		8.66	0.00	37,577,667.16	412	72,982.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.03000	0.00003		0.31000	0.00031	0.030	8.14	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.43000	0.00043		3.00000	0.00300	0.430	8.02	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	2.80000	0.00280		14.85000	0.01485	2.800	7.93	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	19.96000	0.01996		74.76000	0.07476	19.960	8.14	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	29.87000	0.02987		103.85000	0.10385	29.870	8.19	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	96.24000	0.09624		267.50000	0.26750	96.240	8.40	0.07	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,848.61000	3.84861		2,738.70000	2.73870	3,848.610	8.56	0.87	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	2,807.24000	2.80724		1,878.69000	1.87869	2,807.240	8.74	0.76	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	2,619.25000	2.61925	1,730.81000	1.73081	2,619.250	8.77	0.74	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,660.56000	1.66056	1,020.01000	1.02001	1,660.560	9.07	0.57	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,083.47000	1.08347	630.59000	0.63059	1,083.470	9.39	0.42	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	192.45000	0.19245	97.15000	0.09715	192.450	10.36	0.10	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.29726	88.43747	10.00139	89.85159		8.70	0.00	0.00	0	25,263.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	34.57000	0.03457	80.98000	0.08098	34.570	8.18	0.02	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	232.72000	0.23272	438.90000	0.43890	232.720	8.25	0.11	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,018.16000	1.01816	692.49000	0.69249	1,018.160	9.93	0.28	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.49928	89.70536	10.18896	91.14020		8.38	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			10.69713	87.11899	10.37080	88.57702		8.44	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	306.31000	0.30631	494.58000	0.49458	306.310	7.80	0.10	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,751.25000	5.75125	4,734.35000	4.73435	5,751.250	8.09	0.74	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,836.30000	4.83630	3,923.04000	3.92304	4,836.300	8.26	0.67	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			10.46687	87.42519	10.20169	88.90366		9.98	0.00	10,141,322.04	116	140,623.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	102.57000	0.10257	282.22000	0.28222	102.570	9.44	0.07	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	778.52000	0.77852	1,427.71000	1.42771	778.520	10.17	0.34	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,015.18000	1.01518	1,763.96000	1.76396	1,015.180	10.31	0.40	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	566.45000	0.56645	317.29000	0.31729	566.450	11.45	0.24	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	367.02000	0.36702	198.78000	0.19878	367.020	11.67	0.17	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.66819	88.60986	10.39123	90.10908		9.59	0.00	0.00	0	140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	54.31000	0.05431	123.22000	0.12322	54.310	8.52	0.03	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	444.41000	0.44441	770.11000	0.77011	444.410	9.06	0.17	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	793.74000	0.79374	540.27000	0.54027	793.740	11.31	0.21	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.86087	85.72843	10.57170	87.24964		9.68	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	277.68000	0.27768	471.92000	0.47192	277.680	8.86	0.10	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	310.43000	0.31043	520.97000	0.52097	310.430	8.91	0.11	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,196.67000	5.19667	4,195.34000	4.19534	5,196.670	9.58	0.71	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,004.47000	5.00447	4,026.34000	4.02634	5,004.470	9.62	0.69	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,859.23000	3.85923	3,036.45000	3.03645	3,859.230	9.86	0.60	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,647.92000	3.64792	2,858.07000	2.85807	3,647.920	9.93	0.57	0.00	0	180.00	
R2032	On 02/02/2023	Bond Future			11.04539	87.08585	10.74324	88.63158		9.32	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	375.80000	0.37580	592.30000	0.59230	375.800	8.58	0.11	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,949.38000	5.94938	4,920.00000	4.92000	5,949.380	9.10	0.71	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,744.80000	4.74480	3,854.93000	3.85493	4,744.800	9.32	0.62	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			10.87245	88.04746	10.57672	89.89413		11.30	0.00	241,866,372.62	2,747	73,788.00	
R2035	On 04/08/2022	Bond Future			11.07270	89.19949	10.76435	91.07216		10.86	0.00	0.00	0	48,495.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	97.45000	0.09745	225.76000	0.22576	97.450	9.56	0.04	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	265.87000	0.26587	529.77000	0.52977	265.870	10.03	0.10	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	1,204.32000	1.20432	1,915.97000	1.91597	1,204.320	10.89	0.31	0.00	0	400.00	

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	10.64	Put	4,083.62000	4.08362	3,002.07000	3.00207	4,083.620	11.00	0.65	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,490.53000	2.49053	1,747.82000	1.74782	2,490.530	11.68	0.46	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	806.04000	0.80604	531.50000	0.53150	806.040	13.34	0.19	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.25444	86.01393	10.93366	87.91368		11.03	0.00	0.00	0	0.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	398.99000	0.39899	694.46000	0.69446	398.990	10.04	0.12	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	5,595.29000	5.59529	4,396.26000	4.39626	5,595.290	10.88	0.69	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	4,000.89000	4.00089	3,047.07000	3.04707	4,000.890	11.23	0.56	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future			11.42894	87.41396	11.09487	89.34398		10.58	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	515.92000	0.51592	833.38000	0.83338	515.920	9.73	0.13	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,247.82000	6.24782	5,032.32000	5.03232	6,247.820	10.33	0.68	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,742.49000	4.74249	3,732.82000	3.73282	4,742.490	10.62	0.57	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			11.04373	83.99288	10.75324	85.82399		12.04	0.00	0.00	0	84,981.00	
R2037	On 04/08/2022	Bond Future			11.23688	80.87433	10.93437	82.73095		12.17	0.00	0.00	0	52,420.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	341.96000	0.34196	652.32000	0.65232	341.960	11.26	0.12	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	3,751.80000	3.75180	2,749.33000	2.74933	3,751.800	12.34	0.61	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,568.12000	2.56812	3,636.53000	3.63653	2,568.120	12.80	0.51	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,194.92000	2.19492	1,536.59000	1.53659	2,194.920	13.18	0.42	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,246.44000	1.24644	844.94000	0.84494	1,246.440	14.15	0.27	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.41028	82.03427	11.09610	83.91793		11.79	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.57962	79.07693	11.25285	80.99078		11.92	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			11.16508	85.86567	10.87453	87.83196		12.66	0.00	46,195,730.46	538	62,004.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	10.31000	0.01031	50.68000	0.05068	10.310	11.05	0.01	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	411.69000	0.41169	940.83000	0.94083	411.690	12.41	0.18	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	28.37000	0.02837	12.54000	0.01254	28.370	15.99	0.01	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.35305	82.52214	11.05051	84.51579		12.83	0.00	0.00	0	40,532.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	78.69000	0.07869	185.66000	0.18566	78.690	11.29	0.03	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,048.42000	1.04842	1,718.11000	1.71811	1,048.420	12.45	0.27	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,079.16000	1.07916	720.51000	0.72051	1,079.160	15.00	0.22	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.52155	83.70583	11.20743	85.72845		12.43	0.00	0.00	0	0.00	
R2040	On 02/02/2023	Bond Future			11.68614	80.52473	11.35954	82.57980		12.60	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			11.20400	82.51107	10.92364	84.43922		13.38	0.00	124,674,226.77	1,511	51,153.00	
R2044	On 04/08/2022	Bond Future			11.38301	79.24729	11.09115	81.20225		13.57	0.00	0.00	0	21,683.00	
R2044	On 03/11/2022	Bond Future			11.54316	80.38404	11.24023	82.36743		13.15	0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.69933	77.27560	11.38452	79.29076		13.34	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	

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
R2048	On 05/05/2022	Bond Future			11.13269	81.56434		10.84715	83.59311		13.88	0.00	0.00	0	190,760.00
R2048	On 04/08/2022	Bond Future			11.30381	82.63082		11.00657	84.68782		13.37	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	85.00000	0.08500		198.37000	0.19837	85.000	11.75	0.04	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	618.67000	0.61867		1,101.38000	1.10138	618.670	12.45	0.18	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			11.45805	79.41351		11.14946	81.50031		13.65	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.60542	80.70702		11.28487	82.82719		13.12	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			10.83604	68.11842		10.54603	69.70531		12.68	0.00	32,083,775.82	471	20,848.00
R209	On 05/05/2022	Bond Future	9.50	Call	7.40000	0.00740		38.21000	0.03821	7.400	10.96	0.01	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	35.11000	0.03511		131.67000	0.13167	35.110	11.38	0.03	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	3,581.05000	3.58105		2,419.42000	2.41942	3,581.050	12.32	0.82	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	1,673.07000	1.67307		987.47000	0.98747	1,673.070	13.03	0.54	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	126.79000	0.12679		60.00000	0.06000	126.790	15.30	0.07	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			11.00705	69.04145		10.70623	70.65040		12.22	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			11.16927	66.88591		10.85742	68.51832		12.38	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	122.44000	0.12244		236.55000	0.23655	122.440	11.10	0.05	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,987.79000	6.98779		5,713.27000	5.71327	6,987.790	11.52	0.82	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,217.08000	3.21708		2,445.37000	2.44537	3,217.080	12.63	0.53	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			11.32340	67.94487		11.00004	69.60343		11.91	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			219.03610	219.03610		218.76451	218.76451			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future			222.05720	222.05720		221.78367	221.78367			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			222.35414	222.35414		222.07916	222.07916			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			225.91582	225.91582		225.63775	225.63775			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			10.31934	82.42355		10.05402	83.75777		9.75	0.00	17,061,674.85	207	25,184.00
R213	On 04/08/2022	Bond Future			10.52900	83.50373		10.25141	84.85707		9.31	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.72032	81.18127		10.43041	82.55427		9.35	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	253.16000	0.25316		426.67000	0.42667	253.160	8.60	0.10	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	281.51000	0.28151		469.82000	0.46982	281.510	8.60	0.11	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,149.54000	5.14954		4,193.79000	4.19379	5,149.540	9.08	0.74	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,649.46000	4.64946		3,751.16000	3.75116	4,649.460	9.18	0.71	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,957.99000	3.95799		3,147.65000	3.14765	3,957.990	9.31	0.64	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,426.63000	3.42663		2,692.30000	2.69230	3,426.630	9.44	0.59	0.00	0	200.00

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 02/02/2023	Bond Future	10.90382	82.50027		10.60059	83.89502		9.06	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	366.74000	0.36674	570.01000	0.57001	366.740	8.35	0.12	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,402.65000	5.40265	4,474.07000	4.47407	5,402.650	8.76	0.71	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,326.02000	4.32602	3,521.47000	3.52147	4,326.020	8.97	0.62	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	11.13310	65.04188		10.85319	66.61939		13.84	0.00	25,951,710.12	399	16,038.00
R214	On 04/08/2022	Bond Future	11.30443	65.89236		11.01380	67.49183		13.35	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	11.45898	63.56789		11.15793	65.19058		13.61	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.60641	64.60311		11.29440	66.25170		13.11	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
<b>Total for Derivatives :</b>											<b>550,083,639.12</b>	<b>6,532</b>	<b>395.000000000</b>
<b>Grand Total:</b>											<b>550,083,639.12</b>	<b>6,532</b>	<b>895.000000000</b>