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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2022

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
Derivatives														
AL37	On 05/05/2022	Index Future	807.07000	807.07000		797.31900	797.31900				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	817.96800	817.96800		808.09200	808.09200				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	829.90700	829.90700		819.89200	819.89200				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	842.92200	842.92200		832.75300	832.75300				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	923.83400	923.83400		903.10200	903.10200				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	936.30800	936.30800		915.30500	915.30500				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	949.97500	949.97500		928.67000	928.67000				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	964.87300	964.87300		943.23800	943.23800				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	822.18100	822.18100		801.84900	801.84900				0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	833.28300	833.28300		812.68400	812.68400				0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	845.44600	845.44600		824.55100	824.55100				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	858.70400	858.70400		837.48500	837.48500				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	11.68436	75.17857		12.09806	73.13379			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.91072	76.22300		12.34207	74.15166			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	12.12999	73.56162		12.57966	71.46112			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.35118	74.73575		12.82064	72.60293			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	12.09299	73.47977		12.51216	71.11748			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.29945	74.50215		12.73648	72.10896			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.50032	71.33847		12.95623	68.91140			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.69530	72.47952		13.17066	70.01498			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	810.80800	810.80800		790.65300	790.65300			0.00	0.00	0	988.00
GOVI	On 04/08/2022	GOVI	821.75600	821.75600		801.33600	801.33600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	833.75100	833.75100		813.03700	813.03700			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	846.82600	846.82600		825.79100	825.79100			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	160.08956	160.08956		159.97026	159.97026			0.00	8,164,567.56	51	5,520.00
I2025	On 04/08/2022	Bond Future	160.69334	160.69334		160.57663	160.57663			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	163.05523	163.05523		162.93958	162.93958			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	163.99069	163.99069		163.87619	163.87619			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	118.27886	118.27886		118.15390	118.15390			0.00	6,268,779.58	53	2,745.00
I2029	On 04/08/2022	Bond Future	119.92225	119.92225		119.79855	119.79855			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	120.45308	120.45308		120.32985	120.32985			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.37109	122.37109		122.24783	122.24783			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	113.74143	113.74143		113.68962	113.68962			0.00	5,345,847.21	47	2,719.00
I2033	On 04/08/2022	Bond Future	115.32167	115.32167		115.27204	115.27204			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.70318	115.70318		115.65493	115.65493			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.54545	117.54545		117.49823	117.49823			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			130.10703	130.10703		129.54786	129.54786			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			130.09173	130.09173		129.52829	129.52829			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			132.00425	132.00425		131.43469	131.43469			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.23812	132.23812		131.66234	131.66234			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			118.18874	118.18874		118.93973	118.93973			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			119.83085	119.83085		120.59557	120.59557			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			119.65723	119.65723		120.43555	120.43555			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			121.56330	121.56330		122.35597	122.35597			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			122.21282	122.21282		122.61611	122.61611			0.00	0.00	0	8,672.00
I2050	On 04/08/2022	Bond Future			121.88567	121.88567		122.29778	122.29778			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			123.67754	123.67754		124.09768	124.09768			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			123.57073	123.57073		124.00015	124.00015			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			316.41600	316.41600		316.77200	316.77200			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			320.76600	320.76600		321.12900	321.12900			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			325.52400	325.52400		325.89500	325.89500			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			330.70400	330.70400		331.08200	331.08200			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.26500	95.73500		4.26500	95.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.67500	95.32500		4.70500	95.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.74000	95.26000		4.76500	95.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.15500	94.84500		5.20500	94.79500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.23000	94.77000		5.28000	94.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.64000	94.36000		5.69000	94.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.71000	94.29000		5.73500	94.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.37500	93.62500		6.44000	93.56000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.63000	93.37000		6.84000	93.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.88000	93.12000		7.02000	92.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.97500	93.02500		7.15000	92.85000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.10500	92.89500		7.27500	92.72500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.60414	111.11681		8.95774	109.74525		5.50	0.00	138,896,012.50	1,250	73,050.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.77000	0.00077		0.02000	0.00002	0.770	5.51	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	11.82000	0.01182		0.86000	0.00086	11.820	5.40	0.01	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	26.63000	0.02663		3.28000	0.00328	26.630	5.31	0.03	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	114.12000	0.11412		30.33000	0.03033	114.120	5.15	0.11	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	271.63000	0.27163		93.27000	0.09327	271.630	5.15	0.21	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	503.81000	0.50381		201.59000	0.20159	503.810	5.22	0.34	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	866.99000	0.86699		1,716.50000	1.71650	866.990	5.34	0.47	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	440.32000	0.44032		1,045.15000	1.04515	440.320	5.48	0.29	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	235.53000	0.23553		662.84000	0.66284	235.530	5.57	0.18	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.83191	107.34546		9.21103	105.95798		5.61	0.00	0.00	0	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	33.85000	0.03385		6.80000	0.00680	33.850	5.18	0.03	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	321.04000	0.32104		172.98000	0.17298	321.040	5.00	0.18	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	426.05000	0.42605		878.31000	0.87831	426.050	5.90	0.19	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.04678	108.90010		9.45413	107.49448		5.49	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.25904	105.32063		9.69874	103.89468		5.55	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			329.71133	329.71133		329.41289	329.41289			0.00	7,913,071.92	24	752.00
R197	On 04/08/2022	Bond Future			325.87542	325.87542		325.58179	325.58179			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			330.66665	330.66665		330.37433	330.37433			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.30703	327.30703		327.01741	327.01741			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			248.94114	248.94114		250.35804	250.35804			0.00	5,725,646.22	23	6,375.00
R202	On 04/08/2022	Bond Future			247.92908	247.92908		249.37255	249.37255			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			251.57344	251.57344		253.04237	253.04237			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			250.99738	250.99738		252.49458	252.49458			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			5.57231	103.17825		5.74862	103.03884		0.90	0.00	0.00	0	14,778.00
R2023	On 04/08/2022	Bond Future			5.65269	104.56169		5.90863	104.42170		0.65	0.00	0.00	0	2,384.00
R2023	On 03/11/2022	Bond Future			5.34319	102.19939		5.79219	102.06104		0.38	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			10.00141	91.56672		10.39589	89.64857		8.86	0.00	0.00	0	73,231.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.07000	0.00007		0.00000	0.00000	0.070	8.39	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.95000	0.00095		0.04000	0.00004	0.950	8.39	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	5.99000	0.00599		0.36000	0.00036	5.990	8.39	0.01	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	28.14000	0.02814		3.78000	0.00378	28.140	8.30	0.03	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	39.17000	0.03917		6.16000	0.00616	39.170	8.28	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	105.51000	0.10551		25.63000	0.02563	105.510	8.20	0.08	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,494.18000	3.49418		5,269.05000	5.26905	3,494.180	8.14	0.86	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	2,455.20000	2.45520		4,093.48000	4.09348	2,455.200	8.17	0.74	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	2,271.96000	2.27196	3,871.87000	3.87187	2,271.960	8.21	0.72	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,347.57000	1.34757	2,671.98000	2.67198	1,347.570	8.42	0.53	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	813.74000	0.81374	1,870.62000	1.87062	813.740	8.63	0.37	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	99.79000	0.09979	414.84000	0.41484	99.790	9.43	0.07	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.21865	88.81040	10.63272	86.86838		8.83	0.00	0.00	0	25,263.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	50.49000	0.05049	12.48000	0.01248	50.490	8.45	0.03	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	272.43000	0.27243	106.45000	0.10645	272.430	8.28	0.12	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	776.22000	0.77622	1,531.12000	1.53112	776.220	9.22	0.24	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.41386	90.09737	10.84779	88.12884		8.59	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			10.60922	87.50875	11.06524	85.51073		8.64	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	364.63000	0.36463	172.52000	0.17252	364.630	7.92	0.12	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,429.10000	5.42910	7,000.32000	7.00032	5,429.100	7.99	0.73	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,493.46000	4.49346	5,982.50000	5.98250	4,493.460	8.01	0.66	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			10.38446	87.88107	10.78756	85.68130		10.14	0.00	0.00	0	140,700.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	100.58000	0.10058	25.71000	0.02571	100.580	8.87	0.07	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	810.47000	0.81047	327.76000	0.32776	810.470	9.35	0.37	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,074.43000	1.07443	459.46000	0.45946	1,074.430	9.51	0.44	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	350.47000	0.35047	1,091.71000	1.09171	350.470	10.41	0.18	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	214.35000	0.21435	748.27000	0.74827	214.350	10.73	0.12	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.58050	89.08080	11.00105	86.85326		9.63	0.00	0.00	0	2,140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	74.19000	0.07419	19.05000	0.01905	74.190	8.67	0.04	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	435.80000	0.43580	215.85000	0.21585	435.800	8.50	0.17	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	546.09000	0.54609	1,231.21000	1.23121	546.090	10.35	0.17	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.76677	86.21952	11.20557	83.96135		9.84	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	322.38000	0.32238	141.53000	0.14153	322.380	8.84	0.11	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	352.88000	0.35288	160.68000	0.16068	352.880	8.85	0.12	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	872.94000	0.87294	529.67000	0.52967	872.940	8.87	0.25	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,673.91000	4.67391	6,522.29000	6.52229	4,673.910	8.88	0.70	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,476.92000	4.47692	6,306.08000	6.30608	4,476.920	8.89	0.68	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,365.72000	3.36572	4,992.95000	4.99295	3,365.720	9.14	0.58	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,164.23000	3.16423	4,744.26000	4.74426	3,164.230	9.22	0.55	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,358.72000	2.35872	1,606.17000	1.60617	2,358.720	9.34	0.48	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	582.68000	0.58268	1,201.57000	1.20157	582.680	11.04	0.14	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			10.94874	87.57624	11.40702	85.28409		9.45	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	419.89000	0.41989	211.13000	0.21113	419.890	8.52	0.12	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	983.82000	0.98382	603.08000	0.60308	983.820	8.60	0.24	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,464.01000	5.46401	7,296.52000	7.29652	5,464.010	8.64	0.70	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,237.11000	4.23711	5,941.56000	5.94156	4,237.110	8.70	0.61	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,297.23000	2.29723	1,602.13000	1.60213	2,297.230	8.84	0.44	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	694.55000	0.69455	1,260.86000	1.26086	694.550	10.72	0.14	0.00	0	750.00	
R2032	On 31/03/2032	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
R2035	On 05/05/2022	Bond Future			10.73959	88.87019		11.14670	86.38403		11.34	0.00	4,443,509.50	50	73,988.00
R2035	On 04/08/2022	Bond Future			10.93269	90.04260		11.35686	87.52429		10.74	0.00	0.00	0	49,995.00
R2035	On 04/08/2022	Bond Future	9.53	Call	133.39000	0.13339		42.40000	0.04240	133.390	9.50	0.06	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	284.26000	0.28426		133.60000	0.13360	284.260	9.42	0.11	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,233.44000	1.23344		752.31000	0.75231	1,233.440	9.77	0.34	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,308.87000	3.30887	5,242.07000	5.24207	3,308.870		9.94	0.61	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,864.28000	1.86428	3,344.53000	3.34453	1,864.280		10.61	0.41	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	489.96000	0.48996	1,161.54000	1.16154	489.960		12.13	0.13	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.10653	86.88241		11.54762	84.32944		11.02	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	470.11000	0.47011		232.22000	0.23222	470.110	9.81	0.14	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	1,024.91000	1.02491		639.54000	0.63954	1,024.910	9.87	0.26	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,771.74000	4.77174	6,810.93000	6.81093	4,771.740		9.98	0.66	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,320.42000	3.32042	5,009.34000	5.00934	3,320.420		10.52	0.52	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,808.73000	2.80873	1,899.40000	1.89940	2,808.730		10.58	0.50	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	665.54000	0.66554	1,340.13000	1.34013	665.540		12.59	0.14	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.27635	88.28775		11.73562	85.69640		10.55	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	584.12000	0.58412		323.65000	0.32365	584.120	9.47	0.15	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	1,165.59000	1.16559		728.68000	0.72868	1,165.590	9.59	0.25	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,456.87000	5.45687	7,469.33000	7.46933	5,456.870		9.68	0.65	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,745.67000	2.74567	1,915.74000	1.91574	2,745.670		9.98	0.46	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,034.78000	4.03478	5,788.94000	5.78894	4,034.780		9.99	0.54	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	722.96000	0.72296	1,290.18000	1.29018	722.960		12.26	0.13	0.00	0	1,000.00
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			10.91121	84.82077		11.32310	82.28752		12.00	0.00	0.00	0	85,070.00
R2037	On 04/08/2022	Bond Future			11.09749	81.72206		11.52616	79.15631		12.00	0.00	0.00	0	52,420.00
R2037	On 04/08/2022	Bond Future	10.10	Call	361.88000	0.36188		175.14000	0.17514	361.880	10.52	0.13	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,988.48000	2.98848	4,879.48000	4.87948	2,988.480		11.12	0.57	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,762.92000	2.76292	1,778.36000	1.77836	2,762.920		11.64	0.56	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,592.29000	1.59229	2,992.57000	2.99257	1,592.290		11.90	0.36	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	789.65000	0.78965	1,764.48000	1.76448	789.650		12.64	0.21	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.26341	82.90675		11.70847	80.30538		11.71	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.42822	79.95525		11.89110	77.31434		11.84	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			11.01746	86.85570		11.43431	84.10654		12.58	0.00	0.00	0	62,041.00
R2040	On 05/05/2022	Bond Future	9.82	Call	21.70000	0.02170		2.06000	0.00206	21.700	11.22	0.02	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	451.37000	0.45137		171.07000	0.17107	451.370	10.98	0.21	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	10.22000	0.01022		63.32000	0.06332	10.220	15.29	0.01	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.19802	83.53437		11.63185	80.74990		12.59	0.00	0.00	0	42,532.00
R2040	On 04/08/2022	Bond Future	9.70	Call	112.17000	0.11217		33.97000	0.03397	112.170	11.21	0.05	0.00	0	460.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/08/2022	Bond Future	10.70	Call	1,045.25000	1.04525		637.82000	0.63782	1,045.250	10.92	0.30	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	627.93000	0.62793		1,531.33000	1.53133	627.930	13.33	0.16	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.35857	84.74552		11.80894	81.92217		12.28	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.51797	81.57274		11.98625	78.70651		12.45	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			11.06707	83.44326		11.47337	80.72875		13.21	0.00	410,373,952.68	4,918	59,453.00
R2044	On 04/08/2022	Bond Future			11.23920	80.20061		11.66202	77.45113		13.23	0.00	70,416,135.58	878	21,708.00
R2044	On 03/11/2022	Bond Future			11.39199	81.36343		11.83082	78.57559		12.91	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.54343	78.26271		11.99959	75.43237		13.09	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			10.98597	82.59569		11.40729	79.69489		13.63	0.00	8,259,569.00	100	191,069.00
R2048	On 04/08/2022	Bond Future			11.14986	83.68462		11.58835	80.74626		12.93	0.00	0.00	0	6,019.00
R2048	On 04/08/2022	Bond Future	9.70	Call	109.91000	0.10991		36.12000	0.03612	109.910	11.45	0.05	0.00	0	2,400.00
R2048	On 04/08/2022	Bond Future	10.40	Call	629.73000	0.62973		340.99000	0.34099	629.730	11.22	0.20	0.00	0	2,400.00
R2048	On 03/11/2022	Bond Future			11.29638	80.49471		11.75166	77.51530		13.33	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.43863	81.79758		11.91174	78.77273		12.77	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			10.69925	68.86043		11.10985	66.66710		12.69	0.00	0.00	0	20,797.00
R209	On 05/05/2022	Bond Future	9.50	Call	16.13000	0.01613		1.35000	0.00135	16.130	11.23	0.02	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	51.27000	0.05127		8.68000	0.00868	51.270	11.10	0.04	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,899.01000	2.89901		4,839.49000	4.83949	2,899.010	11.38	0.78	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	1,201.86000	1.20186		2,563.04000	2.56304	1,201.860	12.33	0.46	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	63.23000	0.06323		256.30000	0.25630	63.230	14.70	0.04	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.86389	69.80043		11.28949	67.57898		12.06	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			11.01886	67.66628		11.45990	65.41392		12.35	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	153.85000	0.15385		64.10000	0.06410	153.850	10.95	0.06	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,271.80000	6.27180		8,240.68000	8.24068	6,271.800	11.01	0.80	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,628.20000	2.62820		4,054.96000	4.05496	2,628.200	11.80	0.49	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			11.16874	68.73093		11.62598	66.44433		11.86	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			219.70636	219.70636		219.19762	219.19762			0.00	6,151,778.08	28	1,039.00
R210	On 04/08/2022	Bond Future			222.75913	222.75913		222.24897	222.24897			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			223.09960	223.09960		222.58623	222.58623			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	
R210	On 02/02/2023	Bond Future	226.65293	226.65293		226.13479	226.13479			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	10.23192	82.86007		10.63501	80.87215		9.91	0.00	0.00	0	25,184.00	
R213	On 04/08/2022	Bond Future	10.43582	83.95479		10.85706	81.94122		9.40	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	10.62037	81.65125		11.05996	79.61032		9.55	0.00	0.00	0	0.00	
R213	On 03/11/2022	Bond Future	9.13	Call	320.20000	0.32020	132.05000	0.13205	320.200	8.78	0.12	0	200.00	
R213	On 03/11/2022	Bond Future	9.19	Call	354.12000	0.35412	148.50000	0.14850	354.120	8.78	0.13	0	476.00	
R213	On 03/11/2022	Bond Future	9.84	Put	4,728.25000	4.72825	6,378.57000	6.37857	4,728.250	8.76	0.73	0	476.00	
R213	On 03/11/2022	Bond Future	9.98	Put	4,217.46000	4.21746	5,820.88000	5.82088	4,217.460	8.76	0.69	0	200.00	
R213	On 03/11/2022	Bond Future	10.19	Put	3,553.65000	3.55365	5,037.81000	5.03781	3,553.650	8.92	0.62	0	476.00	
R213	On 03/11/2022	Bond Future	10.37	Put	3,051.22000	3.05122	4,423.84000	4.42384	3,051.220	9.07	0.56	0	200.00	
R213	On 02/02/2023	Bond Future	10.80098	82.96983		11.26054	80.89861		9.20	0.00	0.00	0	0.00	
R213	On 02/02/2023	Bond Future	9.16	Call	422.53000	0.42253	211.83000	0.21183	422.530	8.36	0.13	0	476.00	
R213	On 02/02/2023	Bond Future	10.01	Put	4,986.75000	4.98675	6,597.92000	6.59792	4,986.750	8.47	0.69	0	476.00	
R213	On 02/02/2023	Bond Future	10.35	Put	3,910.16000	3.91016	5,389.33000	5.38933	3,910.160	8.57	0.60	0	476.00	
R213	On 02/02/2023	Bond Future	10.43	Call	1,968.33000	1.96833	0.00000	0.00000	1,968.330	8.63	0.42	31,607,253.66	935	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	924.68000	0.92468	0.00000	0.00000	924.680	10.08	0.20	30,190,193.86	1,870	935.00
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	10.99170	65.83124		11.40717	63.55444		13.73	0.00	0.00	0	15,905.00	
R214	On 04/08/2022	Bond Future	11.15641	66.69914		11.58763	64.39280		13.04	0.00	0.00	0	1,337.00	
R214	On 03/11/2022	Bond Future	11.30380	64.39619		11.75042	62.05766		13.43	0.00	0.00	0	0.00	
R214	On 02/02/2023	Bond Future	11.44675	65.43824		11.90970	63.06409		12.89	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 :											733,756,317.36	10,227	136.000000000	
Grand Total:											733,756,317.36	10,227	136.000000000	