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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2022

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	818.29800	818.29800	818.29800	816.29900	816.29900				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	829.06000	829.06000	829.06000	827.04100	827.04100				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	841.36900	841.36900	841.36900	839.32600	839.32600				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	855.47400	855.47400	855.47400	853.40400	853.40400				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	942.76700	942.76700	942.76700	945.34400	945.34400				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	955.16600	955.16600	955.16600	957.78400	957.78400				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	969.34800	969.34800	969.34800	972.01200	972.01200				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	985.59800	985.59800	985.59800	988.31500	988.31500				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	841.89100	841.89100	841.89100	845.71900	845.71900				0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	852.96300	852.96300	852.96300	856.84800	856.84800				0.00	0.00	0	92.0
ALBI	On 03/11/2022	Index Future	865.62800	865.62800	865.62800	869.57700	869.57700				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	880.13900	880.13900	880.13900	884.16200	884.16200				0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.32348		77.02855		11.21412	77.60173			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.53973		78.07175		11.42563	78.65325			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.73938		75.45703		11.62041	76.04783			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.92618		76.74480		11.80201	77.34630			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	11.71320		75.73563		11.60879	76.37600			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.90840		76.76184		11.79959	77.41149			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.08953		73.65041		11.97617	74.31037			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.25294		74.91035		12.13496	75.58228			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	830.35200		830.35200		834.12800	834.12800			0.00	8,303,520.00	1	990.0
GOVI	On 04/08/2022	GOVI	841.27300		841.27300		845.10400	845.10400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	853.76400		853.76400		857.65800	857.65800			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	868.07700		868.07700		872.04400	872.04400			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.79162		159.79162		159.70532	159.70532			0.00	0.00	0	5,484.0
I2025	On 04/08/2022	Bond Future	160.33297		160.33297		160.24660	160.24660			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.73034		162.73034		162.64394	162.64394			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	163.83399		163.83399		163.74746	163.74746			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.67793		116.67793		116.60004	116.60004			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	118.25809		118.25809		118.17993	118.17993			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	118.79457		118.79457		118.71616	118.71616			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.81550		120.81550		120.73676	120.73676			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	111.80010		111.80010		112.00954	112.00954			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	113.31413		113.31413		113.52715	113.52715			0.00	5,439,078.24	48	4,967.0
I2033	On 03/11/2022	Bond Future	113.69435		113.69435		113.91150	113.91150			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.62836		115.62836		115.85014	115.85014			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			127.21306		127.21306		127.28835	127.28835			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			127.11043		127.11043		127.18753	127.18753			0.00	5,338,638.06	42	2,711.0
I2038	On 03/11/2022	Bond Future			129.01150		129.01150		129.09075	129.09075			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			129.33425		129.33425		129.41594	129.41594			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			114.99675		114.99675		114.99195	114.99195			0.00	0.00	0	14,454.0
I2046	On 04/08/2022	Bond Future			116.55405		116.55405		116.55007	116.55007			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			116.36201		116.36201		116.35871	116.35871			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			118.34274		118.34274		118.34041	118.34041			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			118.53500		118.53500		118.52999	118.52999			0.00	11,853,500.00	100	8,792.0
I2050	On 04/08/2022	Bond Future			118.10991		118.10991		118.10537	118.10537			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			119.87626		119.87626		119.87261	119.87261			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			119.83648		119.83648		119.83384	119.83384			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			312.19500		312.19500		312.35500	312.35500			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			316.37800		316.37800		316.54300	316.54300			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			321.15100		321.15100		321.32100	321.32100			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			326.61000		326.61000		326.78500	326.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.46500		95.53500		4.46500	95.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.53000		95.47000		4.54000	95.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.94000		95.06000		4.98500	95.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.03500		94.96500		5.06000	94.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.41000		94.59000		5.47000	94.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.51000		94.49000		5.56500	94.43500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.23000		93.77000		6.34000	93.66000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.51000		93.49000		6.66500	93.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.79000		93.21000		6.89000	93.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.96000		93.04000		7.06500	92.93500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.01500		92.98500		7.11500	92.88500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.18000		92.82000		7.28500	92.71500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.21015		112.67138		8.27940	112.39610		5.44	0.00	122,811,804.20	1,090	72,188.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.26000		0.00026		0.52000	0.00052	0.260	5.20	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	13.69000		0.01369		13.82000	0.01382	13.690	5.20	0.02	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	42.77000		0.04277		37.61000	0.03761	42.770	5.22	0.06	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	261.12000		0.26112		209.62000	0.20962	261.120	5.31	0.24	0.00	0	435.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2022	Bond Future	8.14	Call	621.63000		0.62163	511.58000	0.51158	621.630	5.41	0.44	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,071.44000		1.07144	910.87000	0.91087	1,071.440	5.49	0.62	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	209.42000		0.20942	263.59000	0.26359	209.420	5.66	0.19	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	72.38000		0.07238	88.68000	0.08868	72.380	5.88	0.08	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	28.56000		0.02856	34.01000	0.03401	28.560	6.07	0.03	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.41926	108.88194		8.49342	108.60376		5.65	0.00	0.00	0	15.0	
R186	On 04/08/2022	Bond Future	6.96	Call	84.55000		0.08455	86.55000	0.08655	84.550	5.42	0.06	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	693.34000		0.69334	622.90000	0.62290	693.340	5.42	0.31	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	229.95000		0.22995	261.50000	0.26150	229.950	6.60	0.11	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.59520	110.48638		8.67467	110.20506		5.38	0.00	0.00	0	0.0	
R186	On 02/02/2023	Bond Future			8.73550	107.05100		8.82101	106.76593		5.37	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 05/05/2022	Bond Future			329.83381	329.83381		329.84501	329.84501			0.00	0.00	0	752.0	
R197	On 04/08/2022	Bond Future			325.85741	325.85741		325.87103	325.87103			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			330.73093	330.73093		330.74737	330.74737			0.00	0.00	0	0.0	
R197	On 02/02/2023	Bond Future			327.72324	327.72324		327.74255	327.74255			0.00	0.00	0	0.0	
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R202	On 05/05/2022	Bond Future			247.11097	247.11097		248.02753	248.02753			0.00	7,413,329.10	30	6,398.0	
R202	On 04/08/2022	Bond Future			245.97267	245.97267		246.90347	246.90347			0.00	0.00	0	91.0	
R202	On 03/11/2022	Bond Future			249.65064	249.65064		250.59715	250.59715			0.00	0.00	0	0.0	
R202	On 02/02/2023	Bond Future			249.31050	249.31050		250.27515	250.27515			0.00	0.00	0	0.0	
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 05/05/2022	Bond Future			5.45467	103.27145		5.45655	103.26996		1.05	0.00	0.00	0	14,749.0	
R2023	On 04/08/2022	Bond Future			5.54585	104.62024		5.54731	104.61944		0.73	0.00	0.00	0	2,384.0	
R2023	On 03/11/2022	Bond Future			5.06916	102.28401		5.06907	102.28403		0.38	0.00	0.00	0	0.0	
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future			9.66119	93.26440		9.62277	93.45869		8.28	0.00	51,295,420.00	550	68,898.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.65	0.00	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	0.12000	0.00012		0.25000	0.00025	0.120	7.64	0.00	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	2.00000	0.00200		3.31000	0.00331	2.000	7.63	0.00	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	23.46000	0.02346		29.15000	0.02915	23.460	7.77	0.03	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	38.20000	0.03820		45.42000	0.04542	38.200	7.80	0.04	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.15	Call	153.49000	0.15349		168.85000	0.16885	153.490	7.99	0.13	0.00	0	7,500.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	1,947.53000	1.94753		1,781.62000	1.78162	1,947.530	8.17	0.74	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.60	Put	1,127.52000	1.12752		994.50000	0.99450	1,127.520	8.36	0.55	0.00	0	5,000.0	

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R2030	On	05/05/2022			Bond Future	996.61000	0.99661		872.74000	0.87274	996.610	8.40	0.50	0.00	0	5,000.0
R2030	On	05/05/2022			Bond Future	437.67000	0.43767		355.42000	0.35542	437.670	8.73	0.28	0.00	0	1,073.0
R2030	On	05/05/2022			Bond Future	199.86000	0.19986		146.39000	0.14639	199.860	9.05	0.15	0.00	0	200.0
R2030	On	05/05/2022			Bond Future	7.45000	0.00745		4.82000	0.00482	7.450	9.92	0.01	0.00	0	1,800.0
R2030	On	04/08/2022			Bond Future	9.86802	90.49848		9.82753	90.69604		8.41	0.00	0.00	0	24,874.0
R2030	On	04/08/2022		Call	Bond Future	56.42000	0.05642		69.66000	0.06966	56.420	7.90	0.03	0.00	0	800.0
R2030	On	04/08/2022		Call	Bond Future	395.80000	0.39580		415.07000	0.41507	395.800	7.94	0.18	0.00	0	800.0
R2030	On	04/08/2022		Put	Bond Future	406.87000	0.40687		351.60000	0.35160	406.870	9.70	0.15	0.00	0	800.0
R2030	On	03/11/2022			Bond Future	10.04136	91.83314		9.99877	92.03436		8.06	0.00	0.00	0	0.0
R2030	On	02/02/2023			Bond Future	10.19569	89.37218		10.15078	89.57757		8.12	0.00	0.00	0	0.0
R2030	On	02/02/2023		Call	Bond Future	497.00000	0.49700		534.31000	0.53431	497.000	7.51	0.16	0.00	0	102.0
R2030	On	02/02/2023		Put	Bond Future	4,017.41000	4.01741		3,853.79000	3.85379	4,017.410	7.78	0.64	0.00	0	102.0
R2030	On	02/02/2023		Put	Bond Future	3,249.72000	3.24972		3,106.53000	3.10653	3,249.720	7.95	0.56	0.00	0	102.0
R2030	On	31/01/2030			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On	05/05/2022			Bond Future	10.01770	89.94935		9.96389	90.25829		9.62	0.00	23,386,831.00	260	141,140.0
R2032	On	05/05/2022		Call	Bond Future	213.48000	0.21348		257.12000	0.25712	213.480	9.05	0.16	0.00	0	780.0
R2032	On	05/05/2022		Call	Bond Future	1,610.76000	1.61076		1,799.56000	1.79956	1,610.760	9.84	0.64	0.00	0	780.0
R2032	On	05/05/2022		Call	Bond Future	2,038.57000	2.03857		2,250.82000	2.25082	2,038.570	9.99	0.72	0.00	0	993.0
R2032	On	05/05/2022		Put	Bond Future	46.58000	0.04658		32.31000	0.03231	46.580	11.09	0.04	0.00	0	993.0
R2032	On	05/05/2022		Put	Bond Future	19.79000	0.01979		14.57000	0.01457	19.790	11.26	0.02	0.00	0	780.0
R2032	On	04/08/2022			Bond Future	10.20353	91.14503		10.14726	91.45879		9.28	0.00	0.00	0	2,140.0
R2032	On	04/08/2022		Call	Bond Future	108.11000	0.10811		134.97000	0.13497	108.110	8.17	0.06	0.00	0	800.0
R2032	On	04/08/2022		Call	Bond Future	367.36000	0.36736		401.34000	0.40134	367.360	8.29	0.16	0.00	0	1,300.0
R2032	On	04/08/2022		Call	Bond Future	825.06000	0.82506		863.17000	0.86317	825.060	8.71	0.29	0.00	0	800.0
R2032	On	04/08/2022		Call	Bond Future	1,684.69000	1.68469		1,783.03000	1.78303	1,684.690	9.15	0.46	0.00	0	1,300.0
R2032	On	04/08/2022		Put	Bond Future	263.80000	0.26380		213.04000	0.21304	263.800	11.06	0.09	0.00	0	800.0
R2032	On	03/11/2022			Bond Future	10.36930	88.33598		10.31049	88.65503		9.35	0.00	0.00	0	0.0
R2032	On	03/11/2022		Call	Bond Future	492.84000	0.49284		538.51000	0.53851	492.840	8.47	0.17	0.00	0	180.0
R2032	On	03/11/2022		Call	Bond Future	548.11000	0.54811		587.75000	0.58775	548.110	8.53	0.18	0.00	0	454.0
R2032	On	03/11/2022		Call	Bond Future	671.12000	0.67112		696.78000	0.69678	671.120	8.63	0.21	0.00	0	500.0
R2032	On	03/11/2022		Call	Bond Future	1,459.74000	1.45974		1,519.52000	1.51952	1,459.740	9.10	0.36	0.00	0	750.0
R2032	On	03/11/2022		Put	Bond Future	3,304.89000	3.30489		3,073.15000	3.07315	3,304.890	9.25	0.57	0.00	0	454.0
R2032	On	03/11/2022		Put	Bond Future	3,150.76000	3.15076		2,926.48000	2.92648	3,150.760	9.29	0.56	0.00	0	180.0
R2032	On	03/11/2022		Call	Bond Future	2,134.25000	2.13425		2,236.58000	2.23658	2,134.250	9.32	0.46	0.00	0	500.0
R2032	On	03/11/2022		Put	Bond Future	2,270.68000	2.27068		2,083.81000	2.08381	2,270.680	9.54	0.45	0.00	0	454.0
R2032	On	03/11/2022		Put	Bond Future	2,116.92000	2.11692		1,933.30000	1.93330	2,116.920	9.62	0.42	0.00	0	180.0
R2032	On	03/11/2022		Call	Bond Future	3,501.80000	3.50180		3,641.61000	3.64161	3,501.800	9.73	0.61	0.00	0	750.0
R2032	On	03/11/2022		Put	Bond Future	782.57000	0.78257		672.71000	0.67271	782.570	10.88	0.19	0.00	0	500.0
R2032	On	03/11/2022		Put	Bond Future	366.79000	0.36679		314.66000	0.31466	366.790	11.82	0.09	0.00	0	750.0
R2032	On	02/02/2023			Bond Future	10.51517	89.82330		10.45365	90.14850		9.00	0.00	0.00	0	0.0
R2032	On	02/02/2023		Call	Bond Future	647.31000	0.64731		695.74000	0.69574	647.310	8.23	0.18	0.00	0	454.0
R2032	On	02/02/2023		Call	Bond Future	817.75000	0.81775		877.04000	0.87704	817.750	8.26	0.22	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On	02/02/2023	Bond Future	9.92	Call	1,552.88000	1.55288	1,601.04000	1.60104	1,552.880	8.60	0.34	0.00	0	750.0	
R2032	On	02/02/2023	Bond Future	10.16	Put	3,965.93000	3.96593	3,714.49000	3.71449	3,965.930	8.78	0.59	0.00	0	454.0	
R2032	On	02/02/2023	Bond Future	10.22	Call	2,206.91000	2.20691	2,287.99000	2.28799	2,206.910	8.82	0.43	0.00	0	500.0	
R2032	On	02/02/2023	Bond Future	10.50	Put	3,003.26000	3.00326	2,792.87000	2.79287	3,003.260	9.00	0.49	0.00	0	454.0	
R2032	On	02/02/2023	Bond Future	10.67	Call	3,407.26000	3.40726	3,538.39000	3.53839	3,407.260	9.11	0.56	0.00	0	750.0	
R2032	On	02/02/2023	Bond Future	11.84	Put	972.73000	0.97273	848.98000	0.84898	972.730	10.34	0.20	0.00	0	500.0	
R2032	On	02/02/2023	Bond Future	12.75	Put	431.67000	0.43167	405.20000	0.40520	431.670	11.12	0.10	0.00	0	750.0	
R2032	On	31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On	05/05/2022	Bond Future			10.37127	91.21039	10.27175	91.85805		10.86	0.00	0.00	0	71,086.0	
R2035	On	04/08/2022	Bond Future			10.55408	92.38295	10.45034	93.03998		10.47	0.00	0.00	0	49,855.0	
R2035	On	04/08/2022	Bond Future	9.53	Call	217.13000	0.21713	286.82000	0.28682	217.130	9.08	0.10	0.00	0	400.0	
R2035	On	04/08/2022	Bond Future	9.84	Call	558.80000	0.55880	629.05000	0.62905	558.800	9.57	0.20	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	10.53	Call	2,200.49000	2.20049	2,478.30000	2.47830	2,200.490	10.50	0.50	0.00	0	400.0	
R2035	On	04/08/2022	Bond Future	10.64	Put	2,033.38000	2.03338	1,686.71000	1.68671	2,033.380	10.62	0.45	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	11.13	Put	1,043.73000	1.04373	806.49000	0.80649	1,043.730	11.33	0.27	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	12.18	Put	237.28000	0.23728	168.83000	0.16883	237.280	12.99	0.07	0.00	0	400.0	
R2035	On	03/11/2022	Bond Future			10.70921	89.27930	10.60132	89.94665		10.63	0.00	0.00	0	0.0	
R2035	On	03/11/2022	Bond Future	9.82	Call	825.76000	0.82576	869.25000	0.86925	825.760	9.91	0.22	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	10.30	Call	1,805.12000	1.80512	1,889.61000	1.88961	1,805.120	10.45	0.38	0.00	0	1,000.0	
R2035	On	03/11/2022	Bond Future	10.57	Put	3,400.90000	3.40090	2,903.52000	2.90352	3,400.900	10.69	0.53	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	10.99	Put	2,255.35000	2.25535	1,844.19000	1.84419	2,255.350	11.15	0.39	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	11.05	Call	4,189.53000	4.18953	4,451.65000	4.45165	4,189.530	11.23	0.62	0.00	0	1,000.0	
R2035	On	03/11/2022	Bond Future	12.68	Put	418.60000	0.41860	305.47000	0.30547	418.600	13.44	0.09	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future			10.84646	90.82038	10.73417	91.49961		10.19	0.00	0.00	0	0.0	
R2035	On	02/02/2023	Bond Future	9.81	Call	958.54000	0.95854	1,075.20000	1.07520	958.540	9.39	0.22	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	10.30	Call	1,917.56000	1.91756	2,075.21000	2.07521	1,917.560	9.85	0.36	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future	10.66	Put	3,985.67000	3.98567	3,547.95000	3.54795	3,985.670	10.13	0.53	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	11.05	Call	4,086.93000	4.08693	4,401.00000	4.40100	4,086.930	10.43	0.57	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future	11.06	Put	2,850.61000	2.85061	2,486.42000	2.48642	2,850.610	10.44	0.42	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	13.22	Put	431.87000	0.43187	372.35000	0.37235	431.870	12.57	0.09	0.00	0	1,000.0	
R2035	On	28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2037	On	05/05/2022	Bond Future			10.54431	87.17873	10.42955	87.93665		11.57	0.00	0.00	0	85,127.0	
R2037	On	04/08/2022	Bond Future			10.72055	84.08156	10.60111	84.85021		11.74	0.00	40,359,148.80	480	51,940.0	
R2037	On	04/08/2022	Bond Future	10.10	Call	773.82000	0.77382	821.34000	0.82134	773.820	11.19	0.24	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	10.90	Put	1,881.47000	1.88147	1,447.46000	1.44746	1,881.470	12.30	0.41	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	11.21	Call	4,304.00000	4.30400	4,708.60000	4.70860	4,304.000	12.88	0.70	0.00	0	1,050.0	
R2037	On	04/08/2022	Bond Future	11.42	Put	956.11000	0.95611	648.05000	0.64805	956.110	13.29	0.24	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	11.95	Put	463.11000	0.46311	295.76000	0.29576	463.110	14.20	0.13	0.00	0	1,050.0	
R2037	On	03/11/2022	Bond Future			10.86876	85.32210	10.74480	86.10271		11.37	0.00	0.00	0	0.0	
R2037	On	02/02/2023	Bond Future			11.00277	82.50194	10.87397	83.29644		11.49	0.00	0.00	0	0.0	
R2037	On	31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0

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 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.64696	89.42320		10.55752	90.06127		12.23	0.00	357,692.80	4	62,127.0
R2040	On 05/05/2022	Bond Future	9.82	Call	32.11000	0.03211		47.30000	0.04730	32.110	11.16	0.03	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,110.04000	1.11004		1,380.92000	1.38092	1,110.040	12.34	0.44	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.06000	0.00006		0.04000	0.00004	0.060	15.14	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.81718	86.10555		10.72411	86.75275		12.43	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	182.76000	0.18276		238.14000	0.23814	182.760	10.73	0.08	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,120.11000	2.12011		2,342.43000	2.34243	2,120.110	12.37	0.46	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	369.34000	0.36934		269.27000	0.26927	369.340	15.12	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			10.96024	87.37602		10.86367	88.03349		12.05	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.08971	84.34035		10.98943	85.00959		12.21	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.66316	86.30071		10.55841	87.06904		12.94	0.00	0.00	0	69,337.0
R2044	On 04/08/2022	Bond Future			10.82352	83.06665		10.71460	83.84585		13.16	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			10.95792	84.29240		10.84502	85.08375		12.76	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.07924	81.32994		10.96213	82.13537		12.94	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.60478	85.38665		10.49994	86.18365		13.46	0.00	129,190,001.45	1,513	193,388.0
R2048	On 04/08/2022	Bond Future			10.75764	86.48374		10.64866	87.29191		13.01	0.00	0.00	0	6,533.0
R2048	On 04/08/2022	Bond Future	10.20	Call	932.02000	0.93202		1,038.04000	1.03804	932.020	12.11	0.26	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	3,212.82000	3.21282		3,593.61000	3.59361	3,212.820	13.22	0.58	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.88668	83.35563		10.77371	84.17637		13.28	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.00047	84.79532		10.88337	85.63059		12.79	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.35154	70.79912		10.24179	71.42711		12.18	0.00	0.00	0	20,414.0
R209	On 05/05/2022	Bond Future	9.50	Call	19.85000	0.01985		34.10000	0.03410	19.850	11.06	0.02	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	93.51000	0.09351		150.65000	0.15065	93.510	11.28	0.08	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,384.96000	1.38496		1,026.76000	1.02676	1,384.960	12.18	0.58	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	349.00000	0.34900		213.63000	0.21363	349.000	13.09	0.21	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	2.27000	0.00227		1.16000	0.00116	2.270	14.82	0.00	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.50805	71.74027		10.39425	72.37710		11.78	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.64700	69.65180		10.52909	70.29853		11.93	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	239.88000	0.23988		293.78000	0.29378	239.880	10.63	0.09	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,741.73000	4.74173		4,202.75000	4.20275	4,741.730	11.38	0.71	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,809.95000	1.80995		1,493.40000	1.49340	1,809.950	12.53	0.37	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.76903	70.82433		10.64685	71.48253		11.49	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			217.84596	217.84596		218.08386	218.08386			0.00	0.00	0	1,062.0
R210	On 04/08/2022	Bond Future			220.79616	220.79616		221.03876	221.03876			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			221.16413	221.16413		221.41195	221.41195			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			224.92759	224.92759		225.18149	225.18149			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/05/2022	Bond Future			9.90101	84.54006		9.86759	84.71219		9.33	0.00	33,816,024.00	400	25,076.0
R213	On 04/08/2022	Bond Future			10.09582	85.62841		10.06077	85.80346		9.04	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.26109	83.37013		10.22438	83.54839		9.05	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	422.59000	0.42259	459.84000	0.45984	422.590	8.27	0.16	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	468.39000	0.46839	508.89000	0.50889	468.390	8.27	0.17	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,460.08000	3.46008	3,307.88000	3.30788	3,460.080	8.76	0.63	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,046.13000	3.04613	2,905.11000	2.90511	3,046.130	8.87	0.58	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,491.62000	2.49162	2,367.23000	2.36723	2,491.620	9.01	0.51	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,081.49000	2.08149	1,968.44000	1.96844	2,081.490	9.14	0.45	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.40593	84.80687	10.36742	84.98882		8.73	0.00	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	597.35000	0.59735	617.55000	0.61755	597.350	8.05	0.18	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,750.47000	3.75047	3,538.05000	3.53805	3,750.470	8.59	0.60	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,870.87000	2.87087	2,683.78000	2.68378	2,870.870	8.79	0.50	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,803.47000	2.80347	2,803.89000	2.80389	2,803.470	8.85	0.52	0.00	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	667.73000	0.66773	548.73000	0.54873	667.730	10.73	0.15	0.00	0.00	0	935.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.62576	67.94643	10.52104	68.57159		13.37	0.00	883,303.59	13	15,309.0	
R214	On 04/08/2022	Bond Future			10.78097	68.81939	10.67233	69.45338		12.94	0.00	0.00	0	1,337.0	
R214	On 03/11/2022	Bond Future			10.91227	66.56402	10.79985	67.20784		13.19	0.00	0.00	0	0.0	
R214	On 02/02/2023	Bond Future			11.02813	67.71346	10.91177	68.36869		12.72	0.00	0.00	0	0.0	
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													440,448,291.24	4,531	1 271 001.0
Grand Total:													440,448,291.24	4,531	1 271 001.0