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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2022

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	04/08/2022	Index Future	821.19800	821.19800		825.61500	825.61500			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	833.08100	833.08100		837.56800	837.56800			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	846.97800	846.97800		851.54800	851.54800			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	861.81000	861.81000		866.46500	866.46500			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	932.41600	932.41600		939.01700	939.01700			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	945.90900	945.90900		952.61200	952.61200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	961.68800	961.68800		968.51200	968.51200			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	978.52800	978.52800		985.47700	985.47700			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	832.15600	832.15600		838.21800	838.21800			0.00	0.00	0	128.0
ALBI	On	03/11/2022	Index Future	844.19800	844.19800		850.35400	850.35400			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	858.28100	858.28100		864.54700	864.54700			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	873.31000	873.31000		879.69200	879.69200			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	11.56500		75.78348		11.56500	75.78348			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.94319		76.06420		11.83622	76.58918			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.16584		73.39100		12.05420	73.92415			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.37247		74.63709		12.25582	75.17994			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.57122		72.17764		12.44942	72.73065			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	11.95500		74.28632		11.95500	74.28632			0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.31174		74.43298		12.19938	75.06946			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.51500		71.25809		12.39773	71.90441			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.69702		72.47033		12.57477	73.12831			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.87977		69.49978		12.75224	70.16985			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 04/08/2022	GOVI	820.64100		820.64100		826.63700	826.63700			0.00	0.00	0	1,112.0
GOVI	On 03/11/2022	GOVI	832.51600		832.51600		838.60500	838.60500			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	846.40300		846.40300		852.60200	852.60200			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	861.22500		861.22500		867.53800	867.53800			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	160.89736		160.89736		160.89736	160.89736			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	161.06549		161.06549		161.43217	161.43217			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	163.41284		163.41284		163.78603	163.78603			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.50246		164.50246		164.88455	164.88455			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	167.42394		167.42394		167.81380	167.81380			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	118.32344		118.32344		118.32344	118.32344			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	119.23574		119.23574		119.81943	119.81943			0.00	0.00	0	3,915.0
I2029	On 03/11/2022	Bond Future	119.73426		119.73426		120.32731	120.32731			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.76137		121.76137		122.36563	122.36563			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	122.64631		122.64631		123.26283	123.26283			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

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 05/05/2022	Bond Future	114.65110		114.65110		114.65110	114.65110			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	115.32089		115.32089		116.29231	116.29231			0.00	163,179,059.35	1,415	7,046.0
I2033	On 03/11/2022	Bond Future	115.67884		115.67884		116.66528	116.66528			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.63712		117.63712		118.64127	118.64127			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	118.36374		118.36374		119.38722	119.38722			0.00	0.00	0	0.0
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	132.22620		132.22620		132.22620	132.22620			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future	130.40369		130.40369		131.22203	131.22203			0.00	0.00	0	6,836.0
I2038	On 03/11/2022	Bond Future	132.30437		132.30437		133.13567	133.13567			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future	132.65843		132.65843		133.50624	133.50624			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	135.01564		135.01564		135.87922	135.87922			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	120.34227		120.34227		120.34227	120.34227			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future	119.32613		119.32613		121.43536	121.43536			0.00	0.00	0	15,959.0
I2046	On 03/11/2022	Bond Future	119.11839		119.11839		121.25932	121.25932			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future	121.13606		121.13606		123.31421	123.31421			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	121.28160		121.28160		123.50052	123.50052			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	124.72859		124.72859		124.72859	124.72859			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future	121.96207		121.96207		122.24302	122.24302			0.00	0.00	0	11,161.0
I2050	On 03/11/2022	Bond Future	123.73970		123.73970		124.02535	124.02535			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future	123.74009		123.74009		124.03296	124.03296			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	125.93867		125.93867		126.23745	126.23745			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 04/08/2022	Index Future	321.36500		321.36500		322.89700	322.89700			0.00	0.00	0	482.0
IGOV	On 03/11/2022	Index Future	326.09300		326.09300		327.65000	327.65000			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future	331.60900		331.60900		333.19500	333.19500			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	337.49100		337.49100		339.10700	339.10700			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.47000		95.53000		4.42500	95.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.96500		95.03500		4.87500	95.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.06500		94.93500		4.99500	95.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.50500		94.49500		5.40000	94.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.61000		94.39000		5.51000	94.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.04500		93.95500		5.89500	94.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.54000		93.46000		6.32000	93.68000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.00000		93.00000		6.75000	93.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.57000		92.43000		7.25000	92.75000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.75500		92.24500		7.41500	92.58500			0.00	0.00	0	75.0

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
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.84500		92.15500		7.51500	92.48500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.00500		91.99500		7.67000	92.33000			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.26500		112.45327		8.26500	112.45327		5.17	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.71225		107.78816		8.54844	108.39796		5.40	0.00	107,788.16	1	78,043.0
R186	On 04/08/2022	Bond Future	6.96	Call	5.25000		0.00525		11.07000	0.01107	5.250	4.88	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	217.39000		0.21739		333.66000	0.33366	217.390	5.09	0.15	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	183.44000		0.18344		127.29000	0.12729	183.440	6.16	0.11	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.92238		109.33412		8.74596	109.95349		5.14	0.00	0.00	0	11,129.0
R186	On 02/02/2023	Bond Future			9.09204		105.86871		8.90119	106.49950		5.06	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.25886		107.73153		9.05162	108.37409		4.84	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			330.60031		330.60031		330.60031	330.60031			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			326.58484		326.58484		326.55813	326.55813			0.00	0.00	0	395.0
R197	On 03/11/2022	Bond Future			331.34413		331.34413		331.31946	331.31946			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.25847		328.25847		328.24039	328.24039			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			334.09373		334.09373		334.07743	334.07743			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			252.83757		252.83757		252.83757	252.83757			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			250.69226		250.69226		251.84092	251.84092			0.00	0.00	0	6,519.0
R202	On 03/11/2022	Bond Future			254.34513		254.34513		255.51239	255.51239			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			254.03172		254.03172		255.22302	255.22302			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			258.54419		258.54419		259.75834	259.75834			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			5.41500		103.30290		5.41500	103.30290		0.96	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.55972		104.61264		5.53892	104.62404		0.68	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.35434		102.19595		5.31440	102.20827		0.37	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			9.89000		92.11817		9.89000	92.11817		8.23	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			10.28815		88.48058		10.15935	89.09305		8.42	0.00	134,667,442.76	1,522	95,622.0
R2030	On 04/08/2022	Bond Future	8.30	Call	4.19000		0.00419		7.63000	0.00763	4.190	8.10	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	60.44000		0.06044		95.22000	0.09522	60.440	7.79	0.04	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	495.54000		0.49554		384.14000	0.38414	495.540	9.15	0.21	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.48937		89.75073		10.35417	90.37262		8.08	0.00	0.00	0	18,731.0
R2030	On 02/02/2023	Bond Future			10.66833		87.24644		10.52604	87.87958		8.14	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
R2030	On 02/02/2023	Bond Future	8.81	Call	189.16000	0.18916		244.31000	0.24431	189.160	7.55	0.08	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,347.73000	5.34773		4,872.55000	4.87255	5,347.730	7.64	0.77	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,397.00000	4.39700		3,971.44000	3.97144	4,397.000	7.81	0.70	0.00	0	102.0	
R2030	On 04/05/2023	Bond Future			10.84772	88.78310		10.69791	89.42796		7.85	0.00	0.00	0	0.0	
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			10.28000	88.46357		10.28000	88.46357		9.54	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.64522	88.73289		10.52219	89.39586		9.26	0.00	0.00	0	70,248.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	6.63000	0.00663		12.19000	0.01219	6.630	8.17	0.01	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.40	Call	37.84000	0.03784		63.02000	0.06302	37.840	7.98	0.03	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	143.68000	0.14368		215.93000	0.21593	143.680	8.25	0.09	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	10.10	Call	508.60000	0.50860		686.67000	0.68667	508.600	8.79	0.23	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	941.21000	0.94121		752.83000	0.75283	941.210	9.88	0.32	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	343.82000	0.34382		266.74000	0.26674	343.820	10.83	0.14	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.83658	85.85484		10.70804	86.52793		9.32	0.00	216,182,487.12	2,518	87,897.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	121.32000	0.12132		167.62000	0.16762	121.320	8.33	0.06	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	136.86000	0.13686		188.01000	0.18801	136.860	8.32	0.06	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	172.97000	0.17297		234.95000	0.23495	172.970	8.31	0.08	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	491.54000	0.49154		629.86000	0.62986	491.540	8.48	0.18	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,636.61000	4.63661		4,146.48000	4.14648	4,636.610	8.71	0.76	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,436.53000	4.43653		3,958.79000	3.95879	4,436.530	8.76	0.74	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	893.44000	0.89344		1,101.36000	1.10136	893.440	8.82	0.28	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,254.93000	3.25493		2,861.66000	2.86166	3,254.930	9.11	0.62	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,033.50000	3.03350		2,658.24000	2.65824	3,033.500	9.17	0.59	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,833.63000	1.83363		2,159.56000	2.15956	1,833.630	9.26	0.45	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,031.86000	1.03186		871.02000	0.87102	1,031.860	10.26	0.26	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	453.78000	0.45378		377.77000	0.37777	453.780	11.33	0.13	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.00453	87.29271		10.87013	87.97790		8.95	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	214.31000	0.21431		277.10000	0.27710	214.310	8.06	0.08	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	290.70000	0.29070		370.90000	0.37090	290.700	8.08	0.10	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	625.69000	0.62569		770.92000	0.77092	625.690	8.13	0.19	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,355.58000	5.35558		4,861.88000	4.86188	5,355.580	8.28	0.74	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,016.71000	1.01671		1,220.74000	1.22074	1,016.710	8.33	0.27	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,127.01000	4.12701		3,706.19000	3.70619	4,127.010	8.58	0.64	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,874.16000	1.87416		2,175.46000	2.17546	1,874.160	8.72	0.41	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,271.68000	1.27168		1,101.13000	1.10113	1,271.680	9.77	0.27	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	583.57000	0.58357		500.18000	0.50018	583.570	10.91	0.13	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.16808	84.67148		11.02753	85.36920		9.04	0.00	0.00	0	0.0	
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			10.64000	89.49427		10.64000	89.49427		10.77	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future			10.97919	89.76127		10.86677	90.44369		10.39	0.00	173,149,489.83	1,929	131,665.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	19.51000	0.01951		32.52000	0.03252	19.510	9.05	0.01	0.00	0	400.0	

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
R2035	On 04/08/2022	Bond Future	9.84	Call	63.74000	0.06374		99.53000	0.09953	63.740	8.89	0.04	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	707.37000	0.70737		920.31000	0.92031	707.370	9.73	0.27	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	3,014.75000	3.01475		2,586.05000	2.58605	3,014.750	9.92	0.67	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,448.58000	1.44858		1,195.43000	1.19543	1,448.580	10.55	0.41	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	243.24000	0.24324		190.96000	0.19096	243.240	12.32	0.09	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			11.16062	86.56334		11.04352	87.25626		10.50	0.00	0.00	0	130.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	204.80000	0.20480		271.05000	0.27105	204.800	9.26	0.08	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	579.93000	0.57993		729.20000	0.72920	579.930	9.29	0.19	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	4,605.97000	4.60597		4,132.66000	4.13266	4,605.970	9.69	0.71	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	3,044.77000	3.04477		2,686.01000	2.68601	3,044.770	10.25	0.55	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	2,202.01000	2.20201		2,552.00000	2.55200	2,202.010	10.31	0.47	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	467.32000	0.46732		394.63000	0.39463	467.320	12.62	0.12	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			11.32423	88.01217		11.20212	88.71752		10.11	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	334.69000	0.33469		418.18000	0.41818	334.690	9.07	0.11	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	788.36000	0.78836		949.16000	0.94916	788.360	9.20	0.21	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	5,347.62000	5.34762		4,880.24000	4.88024	5,347.620	9.59	0.69	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,313.04000	2.31304		2,637.73000	2.63773	2,313.040	9.96	0.43	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,875.73000	3.87573		3,497.26000	3.49726	3,875.730	9.97	0.56	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	620.14000	0.62014		541.03000	0.54103	620.140	12.64	0.12	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.47543	85.06524		11.34829	85.78352		10.23	0.00	0.00	0	0.0	
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			10.79000	85.58893		10.79000	85.58893		11.43	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.12244	81.56935		11.01527	82.22829		11.63	0.00	107,100,556.55	1,313	131,254.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	101.12000	0.10112		150.71000	0.15071	101.120	9.93	0.06	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,579.66000	2.57966		2,207.18000	2.20718	2,579.660	11.10	0.61	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,142.56000	2.14256		2,537.54000	2.53754	2,142.560	11.58	0.56	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,133.58000	1.13358		933.45000	0.93345	1,133.580	11.86	0.34	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	457.31000	0.45731		366.86000	0.36686	457.310	12.87	0.16	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.29119	82.74065		11.17982	83.40963		11.19	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.44293	79.86928		11.32704	80.55030		11.38	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.59172	81.27733		11.47123	81.97080		10.96	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	
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			10.89000	87.72544		10.89000	87.72544		12.02	0.00	0.00	0	0.0	
R2040	On 04/08/2022	Bond Future			11.21617	83.41486		11.10894	84.12488		12.24	0.00	76,241,182.04	914	119,538.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	15.81000	0.01581		26.18000	0.02618	15.810	10.70	0.01	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	641.08000	0.64108		837.46000	0.83746	641.080	11.28	0.24	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	373.50000	0.37350		299.50000	0.29950	373.500	14.20	0.12	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.37921	84.61270		11.26782	85.33351		11.78	0.00	0.00	0	30.0	
R2040	On 02/02/2023	Bond Future			11.52595	81.52253		11.41011	82.25624		12.01	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.66938	82.96008		11.54903	83.70716		11.58	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 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			10.91000		84.53500		10.91000	84.53500		12.67	0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.22625		80.28740		11.12415	80.97718		12.91	0.00	13,247,421.00	165	69,313.0
R2044	On 03/11/2022	Bond Future			11.38025		81.44035		11.27423	82.14065		12.42	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.51853		78.42232		11.40836	79.13509		12.68	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.65327		79.80527		11.53889	80.53108		12.23	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			10.83500		83.68143		10.83500	83.68143		13.12	0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.14804		83.69722		11.04067	84.44709		12.68	0.00	0.00	0	188,741.0
R2048	On 04/08/2022	Bond Future	10.20	Call	130.59000		0.13059		194.54000	0.19454	130.590	10.75	0.07	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,270.67000		1.27067		1,585.56000	1.58556	1,270.670	12.10	0.38	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,613.29000		2.61329		2,220.56000	2.22056	2,613.290	12.31	0.57	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.29920		80.47563		11.18763	81.23691		12.87	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.43481		81.82287		11.31885	82.59761		12.44	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.55885		78.83074		11.43855	79.61958		12.68	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			10.61500		69.32318		10.61500	69.32318		12.07	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			10.93209		69.43735		10.82510	70.00817		11.69	0.00	0.00	0	13,583.0
R209	On 03/11/2022	Bond Future			11.09132		67.28873		10.98033	67.86826		11.78	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	45.98000		0.04598		63.78000	0.06378	45.980	10.42	0.03	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,318.94000		6.31894		5,823.76000	5.82376	6,318.940	10.34	0.87	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,480.31000		2.48031		2,198.64000	2.19864	2,480.310	11.78	0.52	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.23049		68.41551		11.11534	69.00539		11.39	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.36447		66.46973		11.24503	67.07039		11.50	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
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			220.53242		220.53242		220.53242	220.53242			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			223.50416		223.50416		223.22320	223.22320			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			223.81013		223.81013		223.52651	223.52651			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.60005		227.60005		227.31381	227.31381			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			228.60054		228.60054		228.31260	228.31260			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			10.14000		83.32233		10.14000	83.32233		9.27	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
R213		On 04/08/2022	Bond Future	10.51181	83.58670	10.38347	84.20962		9.03	0.00	0.00	0	26,734.0
R213		On 03/11/2022	Bond Future	10.70615	81.24768	10.57196	81.88015		9.06	0.00	0.00	0	0.0
R213	9.13	Call	123.04000	0.12304	169.12000	0.16912	123.040		8.32	0.06	0.00	0	200.0
R213	9.19	Call	140.66000	0.14066	192.13000	0.19213	140.660		8.31	0.07	0.00	0	476.0
R213	9.84	Put	4,721.89000	4.72189	4,233.99000	4.23399	4,721.890		8.30	0.80	0.00	0	476.0
R213	9.98	Put	4,191.50000	4.19150	3,733.96000	3.73396	4,191.500		8.43	0.75	0.00	0	200.0
R213	10.19	Put	3,469.99000	3.46999	3,061.06000	3.06106	3,469.990		8.63	0.68	0.00	0	476.0
R213	10.37	Put	2,920.14000	2.92014	2,554.08000	2.55408	2,920.140		8.78	0.61	0.00	0	200.0
R213		On 02/02/2023	Bond Future	10.88042	82.60681	10.73985	83.25063		8.65	0.00	0.00	0	0.0
R213	9.16	Call	211.63000	0.21163	273.71000	0.27371	211.630		7.91	0.08	0.00	0	476.0
R213	10.01	Put	4,960.66000	4.96066	4,497.52000	4.49752	4,960.660		8.14	0.74	0.00	0	476.0
R213	10.35	Put	3,851.41000	3.85141	3,453.99000	3.45399	3,851.410		8.39	0.64	0.00	0	476.0
R213	10.43	Call	1,531.32000	1.53132	1,793.51000	1.79351	1,531.320		8.45	0.38	0.00	0	912.0
R213	12.20	Put	810.25000	0.81025	696.51000	0.69651	810.250		10.16	0.19	0.00	0	912.0
R213		On 04/05/2023	Bond Future	11.04267	80.51342	10.89555	81.16906		8.76	0.00	0.00	0	0.0
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	10.88500	66.43706	10.88500	66.43706		13.14	0.00	0.00	0	0.0
R214		On 04/08/2022	Bond Future	11.19531	66.48556	11.08304	67.10505		12.72	0.00	0.00	0	15,134.0
R214		On 03/11/2022	Bond Future	11.34882	64.15412	11.23242	64.78298		12.90	0.00	0.00	0	0.0
R214		On 02/02/2023	Bond Future	11.48666	65.22784	11.36591	65.86784		12.48	0.00	0.00	0	0.0
R214		On 04/05/2023	Bond Future	11.61307	63.08299	11.48802	63.73461		12.68	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
<b>Total for Derivatives :</b>											<b>883,875,426.81</b>	<b>9,777</b>	<b>1 241 631.0</b>
<b>Grand Total:</b>											<b>883,875,426.81</b>	<b>9,777</b>	<b>1 241 631.0</b>