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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2022

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
Derivatives														
AL37	On 04/08/2022	Index Future	821.57800	821.57800	821.57800	817.71400	817.71400				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	833.66000	833.66000	833.66000	829.74600	829.74600				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	847.67000	847.67000	847.67000	843.69900	843.69900				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	862.64300	862.64300	862.64300	858.60700	858.60700				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	932.16300	932.16300	932.16300	925.03300	925.03300				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	945.87100	945.87100	945.87100	938.64500	938.64500				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	961.76800	961.76800	961.76800	954.42900	954.42900				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	978.75500	978.75500	978.75500	971.29300	971.29300				0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	831.62500	831.62500	831.62500	824.35700	824.35700				0.00	24,948,750.00	3	131.00
ALBI	On 03/11/2022	Index Future	843.85400	843.85400	843.85400	836.48600	836.48600				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	858.03700	858.03700	858.03700	850.55300	850.55300				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	873.19200	873.19200	873.19200	865.58100	865.58100				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 04/08/2022	Bond Future	11.95644	75.99953		12.11014	75.25515			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.17595	73.34299		12.33582	72.58954			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.38107	74.59729		12.54747	73.83317			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.57779	72.14798		12.75109	71.37163			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 04/08/2022	Bond Future	12.32612	74.35219		12.48431	73.47334			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.52681	71.19354		12.69148	70.30359			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.70767	72.41349		12.87882	71.51050			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.88881	69.45269		13.06706	68.53495			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 04/08/2022	GOVI	820.13500	820.13500		812.94100	812.94100			0.00	0.00	0	1,114.00
GOVI	On 03/11/2022	GOVI	832.19500	832.19500		824.90200	824.90200			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	846.18100	846.18100		838.77400	838.77400			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	861.12700	861.12700		853.59400	853.59400			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	160.98398	160.98398		161.05718	161.05718			0.00	804,919.90	5	7,305.00
I2025	On 03/11/2022	Bond Future	163.36819	163.36819		163.44670	163.44670			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.47742	164.47742		164.56200	164.56200			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	167.42332	167.42332		167.51249	167.51249			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 04/08/2022	Bond Future	119.16582	119.16582		119.00292	119.00292			0.00	0.00	0	3,915.00
I2029	On 03/11/2022	Bond Future	119.69136	119.69136		119.52913	119.52913			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.73264	121.73264		121.57109	121.57109			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	122.63540	122.63540		122.47322	122.47322			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 04/08/2022	Bond Future	114.75415	114.75415		115.02747	115.02747			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	115.13086	115.13086		115.41116	115.41116			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.09419	117.09419		117.38257	117.38257			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	117.82877	117.82877		118.12449	118.12449			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 04/08/2022	Bond Future			129.67310	129.67310		129.77696	129.77696			0.00	0.00	0	6,836.00
I2038	On 03/11/2022	Bond Future			131.59388	131.59388		131.70278	131.70278			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			131.95228	131.95228		132.06682	132.06682			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			134.31676	134.31676		134.43577	134.43577			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 04/08/2022	Bond Future			119.51877	119.51877		119.46251	119.46251			0.00	0.00	0	15,959.00
I2046	On 03/11/2022	Bond Future			119.34179	119.34179		119.28805	119.28805			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			121.37808	121.37808		121.32687	121.32687			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			121.54601	121.54601		121.49621	121.49621			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 04/08/2022	Bond Future			121.32329	121.32329		121.83850	121.83850			0.00	14,558,794.80	120	11,293.00
I2050	On 03/11/2022	Bond Future			123.12008	123.12008		123.64624	123.64624			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			123.12534	123.12534		123.66388	123.66388			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			125.33157	125.33157		125.88224	125.88224			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 04/08/2022	Index Future			320.38000	320.38000		320.73300	320.73300			0.00	0.00	0	482.00
IGOV	On 03/11/2022	Index Future			325.16900	325.16900		325.53000	325.53000			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future			330.71100	330.71100		331.08100	331.08100			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future			336.62700	336.62700		337.00500	337.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.48500	95.51500		4.47500	95.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.95000	95.05000		4.95500	95.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.08500	94.91500		5.08000	94.92000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.48500	94.51500		5.49000	94.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.60500	94.39500		5.59500	94.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.99500	94.00500		6.02000	93.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.50500	93.49500		6.52000	93.48000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.05000	92.95000		7.05500	92.94500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.46000	92.54000		7.45500	92.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.76000	92.24000		7.76000	92.24000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.84000	92.16000		7.84500	92.15500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.06000	91.94000		8.05500	91.94500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.69386	107.85640		8.84655	107.29145		5.21	0.00	309,655,724.40	2,871	79,189.00
R186	On 04/08/2022	Bond Future	6.96	Call	4.06000	0.00406		2.27000	0.00227	4.060	4.83	0.01	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	162.20000	0.16220		139.01000	0.13901	162.200	4.68	0.13	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	130.02000	0.13002		230.64000	0.23064	130.020	5.84	0.09	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.89533	109.42879		9.05871	108.85860		5.00	0.00	0.00	0	11,129.00

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 02/02/2023	Bond Future			9.05887	105.97800		9.23433	105.40150		4.87	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.21777	107.85853		9.40740	107.27401		4.70	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 04/08/2022	Bond Future			326.71484	326.71484		326.63476	326.63476			0.00	0.00	0	625.00
R197	On 03/11/2022	Bond Future			331.55287	331.55287		331.48043	331.48043			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			328.51097	328.51097		328.44711	328.44711			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			334.40011	334.40011		334.34145	334.34145			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 04/08/2022	Bond Future			248.76528	248.76528		248.64727	248.64727			0.00	0.00	0	6,519.00
R202	On 03/11/2022	Bond Future			252.44879	252.44879		252.33563	252.33563			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			252.13410	252.13410		252.02633	252.02633			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			256.65091	256.65091		256.54619	256.54619			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 04/08/2022	Bond Future			5.56305	104.61081		5.60289	104.58898		0.63	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future			5.28200	102.21827		5.34481	102.19889		0.35	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 04/08/2022	Bond Future			10.28607	88.49043		10.43540	87.78697		8.28	0.00	4,424,521.50	50	96,308.00
R2030	On 04/08/2022	Bond Future	8.30	Call	2.73000	0.00273		1.69000	0.00169	2.730	7.98	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	50.93000	0.05093		31.21000	0.03121	50.930	7.76	0.04	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	406.48000	0.40648		631.73000	0.63173	406.480	8.69	0.19	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.48258	89.78183		10.63865	89.07053		7.92	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	571.60000	0.57160		475.58000	0.47558	571.600	7.33	0.22	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,318.89000	1.31889		1,131.18000	1.13118	1,318.890	7.59	0.40	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	518.01000	0.51801		734.62000	0.73462	518.010	8.69	0.17	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.65871	87.28906		10.82215	86.56850		7.91	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	165.55000	0.16555		138.18000	0.13818	165.550	7.37	0.07	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,226.84000	5.22684		5,871.96000	5.87196	5,226.840	7.32	0.78	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,248.68000	4.24868		4,869.20000	4.86920	4,248.680	7.43	0.71	0.00	0	102.00
R2030	On 04/05/2023	Bond Future			10.83455	88.83955		11.00607	88.10800		7.65	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,098.81000	1.09881		1,004.06000	1.00406	1,098.810	7.04	0.29	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,067.10000	1.06710		1,378.92000	1.37892	1,067.100	8.51	0.23	0.00	0	1,080.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future			10.66005	88.65343		10.79207	87.95042		9.06	0.00	975,187.73	11	70,269.00
R2032	On 04/08/2022	Bond Future	8.97	Call	4.36000	0.00436		2.58000	0.00258	4.360	8.10	0.00	0.00	0	800.00

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R2032	On 04/08/2022	Bond Future	9.40	Call	27.76000	0.02776	17.48000	0.01748	27.760	7.90	0.02	2,574,545.79	1,300	0.00
R2032	On 04/08/2022	Bond Future	9.72	Call	92.05000	0.09205	78.50000	0.07850	92.050	7.74	0.06	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	127.43000	0.12743	0.00000	0.00000	127.430	7.80	0.08	6,731,659.22	900	900.00
R2032	On 04/08/2022	Bond Future	10.10	Call	388.39000	0.38839	329.21000	0.32921	388.390	8.23	0.20	23,113,444.59	1,300	0.00
R2032	On 04/08/2022	Bond Future	10.50	Call	1,118.50000	1.11850	0.00000	0.00000	1,118.500	8.81	0.42	33,276,358.01	900	900.00
R2032	On 04/08/2022	Bond Future	11.00	Put	838.47000	0.83847	1,182.63000	1.18263	838.470	9.33	0.32	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	275.97000	0.27597	439.72000	0.43972	275.970	10.29	0.12	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.84810	85.79486	10.98548	85.08390		9.12	0.00	0.00	0	87,927.00
R2032	On 03/11/2022	Bond Future	9.31	Call	98.70000	0.09870	78.33000	0.07833	98.700	8.15	0.05	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	112.04000	0.11204	89.11000	0.08911	112.040	8.14	0.06	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	143.42000	0.14342	114.51000	0.11451	143.420	8.13	0.07	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	399.55000	0.39955	353.63000	0.35363	399.550	8.06	0.16	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,564.90000	4.56490	5,220.52000	5.22052	4,564.900	8.18	0.78	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,358.97000	4.35897	5,006.61000	5.00661	4,358.970	8.24	0.76	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	750.30000	0.75030	678.43000	0.67843	750.300	8.30	0.26	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,156.69000	3.15669	3,728.77000	3.72877	3,156.690	8.64	0.63	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,934.41000	2.93441	3,486.53000	3.48653	2,934.410	8.71	0.60	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,675.00000	1.67500	1,483.01000	1.48301	1,675.000	8.83	0.44	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	914.46000	0.91446	1,227.59000	1.22759	914.460	9.71	0.25	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	378.03000	0.37803	544.28000	0.54428	378.030	10.81	0.12	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.01448	87.24227	11.15746	86.52193		8.73	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	176.28000	0.17628	154.09000	0.15409	176.280	7.82	0.07	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	243.43000	0.24343	212.83000	0.21283	243.430	7.83	0.09	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	548.14000	0.54814	480.16000	0.48016	548.140	7.86	0.18	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,281.45000	5.28145	5,930.83000	5.93083	5,281.450	7.88	0.76	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	875.41000	0.87541	807.38000	0.80738	875.410	7.89	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,010.04000	4.01004	4,621.15000	4.62115	4,010.040	8.12	0.65	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,702.64000	1.70264	1,555.76000	1.55576	1,702.640	8.28	0.40	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,140.10000	1.14010	1,474.68000	1.47468	1,140.100	9.27	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	496.95000	0.49695	681.28000	0.68128	496.950	10.42	0.12	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.17588	84.63298	11.32497	83.90161		8.89	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future			10.97897	89.76260	11.13634	88.82016		10.14	0.00	488,398,306.60	5,441	129,203.00
R2035	On 04/08/2022	Bond Future	9.53	Call	14.37000	0.01437	7.96000	0.00796	14.370	8.94	0.01	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	50.42000	0.05042	29.50000	0.02950	50.420	8.77	0.03	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	568.04000	0.56804	456.29000	0.45629	568.040	9.02	0.25	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,860.04000	2.86004	3,649.43000	3.64943	2,860.040	9.21	0.69	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,303.06000	1.30306	1,832.99000	1.83299	1,303.060	9.99	0.41	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	177.54000	0.17754	320.19000	0.32019	177.540	11.70	0.08	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.15687	86.58541	11.32025	85.63157		10.22	0.00	250,231,834.90	2,890	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	169.19000	0.16919	132.15000	0.13215	169.190	8.96	0.07	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	511.79000	0.51179	407.16000	0.40716	511.790	8.98	0.18	0.00	0	1,000.00

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 03/11/2022	Bond Future	10.57	Put	4,499.80000	4.49980	5,273.83000	5.27383	4,499.800	9.39	0.72	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,929.01000	2.92901	3,558.04000	3.55804	2,929.010	9.96	0.55	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	2,108.74000	2.10874	1,761.73000	1.76173	2,108.740	10.02	0.47	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	415.85000	0.41585	570.90000	0.57090	415.850	12.37	0.11	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			11.31847	88.04526	11.48822	87.07798		9.86	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	285.07000	0.28507	239.97000	0.23997	285.070	8.75	0.10	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	697.21000	0.69721	598.83000	0.59883	697.210	8.83	0.20	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	5,155.09000	5.15509	5,992.75000	5.99275	5,155.090	9.04	0.70	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,154.83000	2.15483	1,909.02000	1.90902	2,154.830	9.47	0.43	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,685.18000	3.68518	4,402.99000	4.40299	3,685.180	9.48	0.57	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	516.34000	0.51634	729.90000	0.72990	516.340	12.08	0.11	0.00	0	1,000.00	
R2035	On 04/05/2023	Bond Future			11.46719	85.11153	11.64352	84.12890		9.95	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future			11.13259	81.50735	11.27951	80.61768		11.32	0.00	680,586,372.50	8,350	127,075.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	72.57000	0.07257	49.42000	0.04942	72.570	9.62	0.05	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,521.58000	2.52158	3,161.67000	3.16167	2,521.580	10.78	0.62	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,007.77000	2.00777	1,609.79000	1.60979	2,007.770	11.27	0.55	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,061.34000	1.06134	1,453.35000	1.45335	1,061.340	11.56	0.34	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	404.68000	0.40468	600.52000	0.60052	404.680	12.58	0.15	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.29846	82.69726	11.45066	81.79684		10.86	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.44875	79.83531	11.60654	78.92225		11.07	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future			11.59568	81.25469	11.75937	80.32710		10.64	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 04/08/2022	Bond Future			11.23184	83.31189	11.39416	82.25696		11.94	0.00	0.00	0	120,396.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	10.71000	0.01071	5.66000	0.00566	10.710	10.59	0.01	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	480.01000	0.48001	379.84000	0.37984	480.010	10.46	0.21	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	287.38000	0.28738	510.02000	0.51002	287.380	13.36	0.11	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.39237	84.52819	11.56054	83.46016		11.46	0.00	0.00	0	3,965.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	819.57000	0.81957	654.85000	0.65485	819.570	10.31	0.24	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,042.34000	2.04234	1,687.72000	1.68772	2,042.340	11.11	0.44	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	721.93000	0.72193	974.26000	0.97426	721.930	13.13	0.17	0.00	0	1,100.00	
R2040	On 02/02/2023	Bond Future			11.53797	81.44698	11.71231	80.36355		11.71	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future			11.67989	82.89534	11.86069	81.79443		11.25	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 04/08/2022	Bond Future			11.25284	80.10937	11.40442	79.10698		12.61	0.00	660,421,646.28	8,244	77,488.00	
R2044	On 03/11/2022	Bond Future			11.40490	81.27899	11.56187	80.26424		12.10	0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.54258	78.26815	11.70521	77.23878		12.38	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future			11.67636	79.66011	11.84490	78.61415		11.90	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 04/08/2022	Bond Future			11.17541	83.50802		11.32119	82.51339		12.38	0.00	0.00	0	188,921.00
R2048	On 04/08/2022	Bond Future	10.20	Call	90.12000	0.09012		60.25000	0.06025	90.120	10.45	0.05	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,100.73000	1.10073		838.48000	0.83848	1,100.730	11.79	0.35	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,617.35000	2.61735		3,297.12000	3.29712	2,617.350	12.00	0.59	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.32478	80.30288		11.47587	79.29592		12.53	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.45989	81.65706		11.61649	80.63559		12.13	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.58305	78.67374		11.74524	77.63581		12.34	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 04/08/2022	Bond Future			10.94856	69.35008		11.09940	68.55821		11.41	0.00	0.00	0	13,894.00
R209	On 03/11/2022	Bond Future			11.10528	67.21634		11.26129	66.41478		11.47	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	34.08000	0.03408		25.85000	0.02585	34.080	10.16	0.02	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,339.59000	6.33959		7,088.11000	7.08811	6,339.590	10.03	0.89	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,377.41000	2.37741		2,935.81000	2.93581	2,377.410	11.19	0.53	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.24332	68.35024		11.40464	67.53719		11.11	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.37576	66.41335		11.54274	65.58726		11.19	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 04/08/2022	Bond Future			222.07541	222.07541		222.41201	222.41201			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			222.41261	222.41261		222.76008	222.76008			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			226.20674	226.20674		226.56648	226.56648			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			227.21647	227.21647		227.58686	227.58686			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 04/08/2022	Bond Future			10.51094	83.59090		10.65353	82.90596		8.86	0.00	2,507,727.00	30	26,734.00
R213	On 03/11/2022	Bond Future			10.70113	81.27123		10.84962	80.57849		8.87	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	104.49000	0.10449		82.44000	0.08244	104.490	8.13	0.05	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	120.22000	0.12022		95.06000	0.09506	120.220	8.12	0.06	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,653.14000	4.65314		5,255.36000	5.25536	4,653.140	8.10	0.81	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,117.21000	4.11721		4,693.87000	4.69387	4,117.210	8.23	0.76	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,389.11000	3.38911		3,921.60000	3.92160	3,389.110	8.43	0.68	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,836.85000	2.83685		3,326.23000	3.32623	2,836.850	8.58	0.61	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.87297	82.64076		11.02782	81.93878		8.42	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	182.52000	0.18252		155.83000	0.15583	182.520	7.68	0.08	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,819.58000	4.81958		5,456.78000	5.45678	4,819.580	7.70	0.76	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,696.39000	3.69639		4,279.90000	4.27990	3,696.390	7.96	0.65	0.00	0	476.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 02/02/2023	Bond Future	10.43	Call	1,409.20000	1.40920	1,275.32000	1.27532	1,409.200	8.03	0.37	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	690.89000	0.69089	932.75000	0.93275	690.890	9.66	0.18	0	912.00
R213	On 04/05/2023	Bond Future			11.03218	80.55994	11.19376	79.84719		8.57	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 04/08/2022	Bond Future			11.21214	66.39350	11.36799	65.55083		12.42	0.00	0	15,134.00
R214	On 03/11/2022	Bond Future			11.36340	64.07604	11.52459	63.22280		12.56	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.50027	65.15634	11.66702	64.29064		12.17	0.00	0	0.00
R214	On 04/05/2023	Bond Future			11.62535	63.01957	11.79774	62.13988		12.33	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
Total for Derivatives :											2,503,209,793.22	32,415	758.000000000
Grand Total:											2,503,209,793.22	32,415	758.000000000