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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2022

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	828.46800	828.46800		825.36700	825.36700			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	840.59500	840.59500		837.45500	837.45500			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	854.95100	854.95100		851.76700	851.76700			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	870.46400	870.46400		867.22800	867.22800			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	943.99400	943.99400		937.93900	937.93900			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	957.81200	957.81200		951.67600	951.67600			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	974.17000	974.17000		967.94000	967.94000			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	991.84500	991.84500		985.50900	985.50900			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	839.48500	839.48500		834.43300	834.43300			0.00	0.00	0	131.0
ALBI	On	03/11/2022	Index Future	851.77300	851.77300		846.65400	846.65400			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	866.32000	866.32000		861.12200	861.12200			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	882.03900	882.03900		876.75300	876.75300			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 04/08/2022	Bond Future	11.84063	76.56743		11.93651	76.09683			0.00	0.00	0	350.0
ES33		On 03/11/2022	Bond Future	12.05635	73.91383		12.15617	73.43697			0.00	0.00	0	0.0
ES33		On 02/02/2023	Bond Future	12.25191	75.19823		12.35589	74.71390			0.00	0.00	0	0.0
ES33		On 04/05/2023	Bond Future	12.43521	72.79555		12.54353	72.30285			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 04/08/2022	Bond Future	12.22285	74.93574		12.30810	74.45345			0.00	0.00	0	4,769.0
ES42		On 03/11/2022	Bond Future	12.42007	71.78053		12.50885	71.29175			0.00	0.00	0	0.0
ES42		On 02/02/2023	Bond Future	12.59283	73.03046		12.68510	72.53404			0.00	0.00	0	0.0
ES42		On 04/05/2023	Bond Future	12.76239	70.11612		12.85844	69.61111			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	828.01800	828.01800		822.99000	822.99000			0.00	0.00	0	1,114.0
GOVI		On 03/11/2022	GOVI	840.13800	840.13800		835.04300	835.04300			0.00	0.00	0	0.0
GOVI		On 02/02/2023	GOVI	854.48700	854.48700		849.31400	849.31400			0.00	0.00	0	0.0
GOVI		On 04/05/2023	GOVI	869.99100	869.99100		864.73000	864.73000			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future	160.84715	160.84715		160.95517	160.95517			0.00	0.00	0	7,305.0
I2025		On 03/11/2022	Bond Future	163.21806	163.21806		163.32895	163.32895			0.00	0.00	0	0.0
I2025		On 02/02/2023	Bond Future	164.36643	164.36643		164.48141	164.48141			0.00	0.00	0	0.0
I2025		On 04/05/2023	Bond Future	167.38984	167.38984		167.50813	167.50813			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 04/08/2022	Bond Future	118.03787	118.03787		118.54388	118.54388			0.00	0.00	0	3,954.0
I2029		On 03/11/2022	Bond Future	118.53519	118.53519		119.04969	119.04969			0.00	0.00	0	0.0
I2029		On 02/02/2023	Bond Future	120.58928	120.58928		121.11392	121.11392			0.00	0.00	0	0.0
I2029		On 04/05/2023	Bond Future	121.52694	121.52694		122.06249	122.06249			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 04/08/2022	Bond Future	113.72220	113.72220		113.54384	113.54384			0.00	122,819,976.00	1,080	7,046.0
I2033		On 03/11/2022	Bond Future	114.07116	114.07116		113.89112	113.89112			0.00	0.00	0	0.0
I2033		On 02/02/2023	Bond Future	116.04763	116.04763		115.86570	115.86570			0.00	0.00	0	0.0
I2033		On 04/05/2023	Bond Future	116.81662	116.81662		116.63254	116.63254			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 04/08/2022	Bond Future			127.95615		127.95615		128.18042	128.18042			0.00	384,380,274.60	3,004	4,102.0
I2038	On 03/11/2022	Bond Future			129.84259		129.84259		130.07116	130.07116			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			130.20335		130.20335		130.43770	130.43770			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			132.59968		132.59968		132.83940	132.83940			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 04/08/2022	Bond Future			116.81654		116.81654		117.38356	117.38356			0.00	52,567,443.00	450	16,569.0
I2046	On 03/11/2022	Bond Future			116.58641		116.58641		117.16279	117.16279			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			118.60761		118.60761		119.19538	119.19538			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			118.77906		118.77906		119.37897	119.37897			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 04/08/2022	Bond Future			118.45391		118.45391		119.32455	119.32455			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			120.19977		120.19977		121.08423	121.08423			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			120.18522		120.18522		121.08667	121.08667			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			122.39700		122.39700		123.31608	123.31608			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			317.12100		317.12100		317.94000	317.94000			0.00	0.00	0	482.0
IGOV	On 03/11/2022	Index Future			321.84000		321.84000		322.67400	322.67400			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			327.41300		327.41300		328.26400	328.26400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			333.42700		333.42700		334.29700	334.29700			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.89500		95.10500		4.92000	95.08000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.04500		94.95500		5.07000	94.93000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.40000		94.60000		5.45000	94.55000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.52500		94.47500		5.57000	94.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.87000		94.13000		5.93500	94.06500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.96000		94.04000		6.05000	93.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.30000		93.70000		6.41000	93.59000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.78500		93.21500		6.95500	93.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.17000		92.83000		7.29000	92.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.38000		92.62000		7.61000	92.39000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.50500		92.49500		7.66000	92.34000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.61500		92.38500		7.86500	92.13500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.44084		108.80090		8.55491	108.37380		5.22	0.00	5,984,049.50	55	82,883.0
R186	On 04/08/2022	Bond Future	6.96	Call	7.71000		0.00771		4.71000	0.00471	7.710	4.77	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	331.59000		0.33159		246.83000	0.24683	331.590	4.91	0.23	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	57.05000		0.05705		82.19000	0.08219	57.050	5.98	0.05	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.62550		110.37901		8.74790	109.94665		5.05	0.00	0.00	0	11,129.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186	On	02/02/2023			Bond Future	8.75871	106.97353		8.89049	106.53501		4.93	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	8.87557	108.92387		9.01819	108.47821		4.73	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	04/08/2022			Bond Future	327.20839	327.20839		326.93816	326.93816			0.00	0.00	0	875.0
R197	On	03/11/2022			Bond Future	332.03055	332.03055		331.75900	331.75900			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future	329.07651	329.07651		328.80529	328.80529			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	335.13514	335.13514		334.86144	334.86144			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	04/08/2022			Bond Future	246.20140	246.20140		246.97194	246.97194			0.00	36,437,807.20	148	6,593.0
R202	On	03/11/2022			Bond Future	249.82940	249.82940		250.61343	250.61343			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	249.53251	249.53251		250.33347	250.33347			0.00	0.00	0	0.0
R202	On	04/05/2023			Bond Future	254.12362	254.12362		254.94105	254.94105			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	04/08/2022			Bond Future	5.71358	104.52836		5.73612	104.51602		0.64	0.00	0.00	0	22,183.0
R2023	On	03/11/2022			Bond Future	5.57738	102.12718		5.61528	102.11551		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	04/08/2022			Bond Future	10.02882	89.71928		10.15642	89.10704		8.39	0.00	62,624,057.44	698	96,224.0
R2030	On	04/08/2022	8.30	Call	Bond Future	6.21000	0.00621		3.65000	0.00365	6.210	8.07	0.01	0.00	0	800.0
R2030	On	04/08/2022	9.05	Call	Bond Future	99.93000	0.09993		65.64000	0.06564	99.930	7.77	0.07	0.00	0	800.0
R2030	On	04/08/2022	10.95	Put	Bond Future	217.62000	0.21762		304.95000	0.30495	217.620	9.12	0.12	0.00	0	800.0
R2030	On	03/11/2022			Bond Future	10.21431	91.02187		10.34793	90.40146		8.09	0.00	0.00	0	18,740.0
R2030	On	03/11/2022	9.70	Call	Bond Future	956.73000	0.95673		778.79000	0.77879	956.730	7.76	0.32	0.00	0	500.0
R2030	On	03/11/2022	10.20	Call	Bond Future	1,953.41000	1.95341		1,661.01000	1.66101	1,953.410	8.06	0.51	0.00	0	500.0
R2030	On	03/11/2022	11.57	Put	Bond Future	406.01000	0.40601		500.95000	0.50095	406.010	9.43	0.13	0.00	0	500.0
R2030	On	02/02/2023			Bond Future	10.37132	88.57467		10.51148	87.94470		8.04	0.00	0.00	0	0.0
R2030	On	02/02/2023	8.81	Call	Bond Future	280.32000	0.28032		220.80000	0.22080	280.320	7.50	0.11	0.00	0	102.0
R2030	On	02/02/2023	9.66	Put	Bond Future	4,296.53000	4.29653		4,756.61000	4.75661	4,296.530	7.55	0.71	0.00	0	102.0
R2030	On	02/02/2023	9.94	Put	Bond Future	3,441.15000	3.44115		3,849.09000	3.84909	3,441.150	7.71	0.62	0.00	0	102.0
R2030	On	04/05/2023			Bond Future	10.52236	90.19136		10.66956	89.55068		7.78	0.00	0.00	0	0.0
R2030	On	04/05/2023	10.00	Call	Bond Future	1,618.28000	1.61828		1,393.13000	1.39313	1,618.280	7.34	0.38	0.00	0	1,080.0
R2030	On	04/05/2023	12.04	Put	Bond Future	850.51000	0.85051		982.27000	0.98227	850.510	8.88	0.19	0.00	0	1,080.0
R2030	On	31/01/2030			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On	04/08/2022			Bond Future	10.45318	89.77072		10.55914	89.19603		9.24	0.00	179,541.44	2	70,092.0
R2032	On	04/08/2022	8.97	Call	Bond Future	8.50000	0.00850		5.27000	0.00527	8.500	8.17	0.01	0.00	0	800.0

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 04/08/2022	Bond Future	9.72	Call	200.71000		0.20071		143.58000	0.14358	200.710	8.24	0.12	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	270.12000		0.27012		197.12000	0.19712	270.120	8.35	0.15	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	1,648.31000		1.64831		1,367.84000	1.36784	1,648.310	9.24	0.54	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	11.00	Put	545.79000		0.54579		697.37000	0.69737	545.790	9.87	0.23	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	163.97000		0.16397		220.63000	0.22063	163.970	10.81	0.08	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.63340		86.92204		10.74384	86.33976		9.34	0.00	0.00	0	87,927.0
R2032	On 03/11/2022	Bond Future	9.31	Call	169.37000		0.16937		130.44000	0.13044	169.370	8.33	0.08	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	190.53000		0.19053		147.35000	0.14735	190.530	8.33	0.09	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	239.54000		0.23954		186.82000	0.18682	239.540	8.31	0.10	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	656.39000		0.65639		535.59000	0.53559	656.390	8.47	0.23	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,795.81000		3.79581		4,217.52000	4.21752	3,795.810	8.70	0.70	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,613.31000		3.61331		4,023.99000	4.02399	3,613.310	8.76	0.68	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,155.47000		1.15547		972.66000	0.97266	1,155.470	8.82	0.34	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,558.13000		2.55813		2,893.53000	2.89353	2,558.130	9.12	0.54	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,364.96000		2.36496		2,684.33000	2.68433	2,364.960	9.18	0.52	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,276.93000		2.27693		1,989.07000	1.98907	2,276.930	9.27	0.53	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	720.20000		0.72020		852.72000	0.85272	720.200	10.30	0.20	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	294.90000		0.29490		356.17000	0.35617	294.900	11.38	0.09	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.78565		88.41236		10.90075	87.82115		8.90	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	286.29000		0.28629		232.00000	0.23200	286.290	8.02	0.10	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	384.69000		0.38469		314.96000	0.31496	384.690	8.03	0.13	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	806.84000		0.80684		678.94000	0.67894	806.840	8.06	0.24	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,484.49000		4.48449		4,906.41000	4.90641	4,484.490	8.22	0.69	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,284.52000		1.28452		1,104.03000	1.10403	1,284.520	8.27	0.33	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,369.57000		3.36957		3,726.67000	3.72667	3,369.570	8.53	0.58	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,294.25000		2.29425		2,027.52000	2.02752	2,294.250	8.67	0.48	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	937.22000		0.93722		1,077.13000	1.07713	937.220	9.75	0.22	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	410.99000		0.41099		478.52000	0.47852	410.990	10.90	0.10	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.92836		85.86613		11.04846	85.26482		9.06	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 04/08/2022	Bond Future			10.84618		90.56951		10.94665	89.95800		10.33	0.00	181,139.02	2	129,156.0
R2035	On 04/08/2022	Bond Future	9.53	Call	19.64000		0.01964		12.82000	0.01282	19.640	9.02	0.02	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	70.23000		0.07023		47.91000	0.04791	70.230	8.86	0.05	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	821.36000		0.82136		649.39000	0.64939	821.360	9.64	0.32	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,358.90000		2.35890		2,760.46000	2.76046	2,358.900	9.84	0.61	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,001.24000		1.00124		1,234.15000	1.23415	1,001.240	10.49	0.34	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	122.85000		0.12285		165.63000	0.16563	122.850	12.25	0.06	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.01981		87.39754		11.12421	86.77793		10.47	0.00	0.00	0	3,020.0
R2035	On 03/11/2022	Bond Future	9.82	Call	239.35000		0.23935		188.00000	0.18800	239.350	9.20	0.10	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	678.12000		0.67812		554.88000	0.55488	678.120	9.21	0.22	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,937.84000		3.93784		4,370.99000	4.37099	3,937.840	9.62	0.67	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,506.51000		2.50651		2,834.78000	2.83478	2,506.510	10.21	0.50	0.00	0	582.0

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 03/11/2022	Bond Future	11.05	Call	2,517.33000		2.51733	2,211.37000	2.21137	2,517.330		10.27	0.53	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	328.68000		0.32868	393.62000	0.39362	328.680		12.62	0.09	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.17162		88.89501	11.28016	88.26577			10.10	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	396.12000		0.39612	327.12000	0.32712	396.120		9.02	0.12	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	921.38000		0.92138	784.29000	0.78429	921.380		9.15	0.24	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,684.29000		4.68429	5,107.08000	5.10708	4,684.290		9.56	0.65	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,637.54000		2.63754	2,352.58000	2.35258	2,637.540		9.94	0.48	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,320.33000		3.32033	3,662.63000	3.66263	3,320.330		9.95	0.52	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	482.70000		0.48270	554.31000	0.55431	482.700		12.69	0.10	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.30705		86.01838	11.41981	85.37839			10.20	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 04/08/2022	Bond Future			11.00509		82.29130	11.09517	81.73628			11.52	0.00	9,545,790.80	116	126,746.0
R2037	On 04/08/2022	Bond Future	10.10	Call	110.37000		0.11037	80.23000	0.08023	110.370		9.95	0.07	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,070.21000		2.07021	2,400.21000	2.40021	2,070.210		11.38	0.55	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,464.05000		2.46405	2,143.45000	2.14345	2,464.050		11.81	0.62	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	824.08000		0.82408	1,001.89000	1.00189	824.080		12.19	0.28	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	304.49000		0.30449	384.82000	0.38482	304.490		13.29	0.12	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.16713		83.48637	11.26054	82.92394			11.11	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.30844		80.66040	11.40533	80.08930			11.32	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.44309		82.13405	11.54359	81.55327			10.90	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 04/08/2022	Bond Future			11.14117		83.91048	11.23121	83.31603			12.21	0.00	8,055,406.08	96	120,253.0
R2040	On 04/08/2022	Bond Future	9.70	Call	12.05000		0.01205	8.16000	0.00816	12.050		10.71	0.01	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	647.25000		0.64725	516.28000	0.51628	647.250		11.23	0.26	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	237.80000		0.23780	304.18000	0.30418	237.800		14.19	0.09	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.29925		85.12913	11.39259	84.52678			11.78	0.00	0.00	0	3,965.0
R2040	On 03/11/2022	Bond Future	10.70	Call	984.19000		0.98419	835.80000	0.83580	984.190		10.61	0.27	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.20	Call	2,330.57000		2.33057	2,062.21000	2.06221	2,330.570		11.43	0.48	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	12.52	Put	629.27000		0.62927	731.00000	0.73100	629.270		13.46	0.15	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.43761		82.08112	11.53440	81.46941			12.02	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.56921		83.58114	11.66955	82.95903			11.57	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 04/08/2022	Bond Future			11.15794		80.74781	11.24267	80.17738			12.95	0.00	9,689,737.20	120	77,311.0
R2044	On 03/11/2022	Bond Future			11.30738		81.92058	11.39518	81.34255			12.50	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.43792		78.94279	11.52890	78.35578			12.78	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.56167		80.38563	11.65592	79.78859			12.31	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 04/08/2022	Bond Future			11.08192		84.15755	11.16644	83.56994			12.72	0.00	11,277,111.70	134	188,684.0

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
R2048	On 04/08/2022	Bond Future	10.20	Call	121.79000		0.12179		90.01000	0.09001	121.790	10.83	0.07	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,309.58000		1.30958		1,098.05000	1.09805	1,309.580	12.13	0.40	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,212.79000		2.21279		2,554.43000	2.55443	2,212.790	12.35	0.54	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.22861		80.95580		11.31625	80.36041		12.95	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.35671		82.34319		11.44756	81.73850		12.54	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.47017		79.41088		11.56422	78.79586		12.76	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 04/08/2022	Bond Future			10.83892		69.93406		10.93366	69.42903		11.62	0.00	2,377,758.04	34	20,120.0
R209	On 03/11/2022	Bond Future			10.99260		67.80385		11.09067	67.29211		11.75	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	47.08000		0.04708		35.78000	0.03578	47.080	10.38	0.03	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,823.70000		5.82370		6,273.34000	6.27334	5,823.700	10.24	0.86	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,135.78000		2.13578		2,398.08000	2.39808	2,135.780	11.75	0.48	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.12293		68.96628		11.22440	68.44653		11.38	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.24444		67.07337		11.34948	66.54470		11.47	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 04/08/2022	Bond Future			221.13219		221.13219		221.93690	221.93690			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			221.43216		221.43216		222.25082	222.25082			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			225.27028		225.27028		226.10531	226.10531			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			226.36528		226.36528		227.21828	227.21828			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 04/08/2022	Bond Future			10.29859		84.62501		10.40462	84.10654		9.02	0.00	169,250.02	2	26,862.0
R213	On 03/11/2022	Bond Future			10.48061		82.31437		10.59121	81.78903		9.05	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	172.45000		0.17245		134.73000	0.13473	172.450	8.28	0.08	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	196.67000		0.19667		154.33000	0.15433	196.670	8.27	0.09	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,889.44000		3.88944		4,287.26000	4.28726	3,889.440	8.52	0.73	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,408.27000		3.40827		3,780.26000	3.78026	3,408.270	8.65	0.68	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,762.39000		2.76239		3,093.49000	3.09349	2,762.390	8.83	0.60	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,278.78000		2.27878		2,573.93000	2.57393	2,278.780	8.96	0.53	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.63742		83.72396		10.75290	83.19058		8.58	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	289.82000		0.28982		237.01000	0.23701	289.820	7.85	0.11	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,096.67000		4.09667		4,474.30000	4.47430	4,096.670	8.06	0.68	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,093.30000		3.09330		3,414.53000	3.41453	3,093.300	8.32	0.58	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,915.73000		1.91573		1,690.11000	1.69011	1,915.730	8.37	0.45	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	567.14000		0.56714		654.31000	0.65431	567.140	10.11	0.15	0.00	0	912.0

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 04/05/2023	Bond Future	10.77708	81.70205		10.89767	81.15956		8.73	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 04/08/2022	Bond Future	11.11350	66.93605		11.19786	66.47159		12.72	0.00	48,327,828.10	722	14,485.0
R214	On 03/11/2022	Bond Future	11.26210	64.62170		11.34940	64.15101		12.93	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.39197	65.72885		11.48228	65.25088		12.52	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.50732	63.63335		11.60066	63.14718		12.70	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 :											754,617,170.14	6,663	1 266 202.0
Grand Total:											754,617,170.14	6,663	1 266 202.0