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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/05/2022

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	830.76900	830.76900	830.71000	830.71000					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	842.90300	842.90300	842.86300	842.86300					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	857.26300	857.26300	857.24900	857.24900					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	872.79200	872.79200	872.79700	872.79700					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	951.87800	951.87800	949.65300	949.65300					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	965.78100	965.78100	963.54600	963.54600					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	982.23400	982.23400	979.99200	979.99200					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,000.02800	1,000.02800	997.76600	997.76600					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	847.22200	847.22200	844.96000	844.96000					0.00	0.00	0	131.00
ALBI	On 03/11/2022	Index Future	859.59600	859.59600	857.32100	857.32100					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	874.24000	874.24000	871.95400	871.95400					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	890.07700	890.07700	887.76900	887.76900					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	11.69578	77.28636		11.72932	77.11903			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	11.90562	74.64213		11.94045	74.47295			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.09503	75.93750		12.13119	75.76618			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.27190	73.54722		12.30947	73.37335			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	12.06817	75.82462		12.10664	75.60187			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.25907	72.68133		12.29905	72.45589			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.42560	73.94518		12.46704	73.71669			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.58841	71.04658		12.63146	70.81444			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	835.71900	835.71900		833.42900	833.42900			0.00	0.00	0	1,114.00
GOVI	On 03/11/2022	GOVI	847.92500	847.92500		845.62200	845.62200			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	862.37100	862.37100		860.05500	860.05500			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	877.99300	877.99300		875.65400	875.65400			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	161.63983	161.63983		161.24336	161.24336			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.01979	164.01979		163.61877	163.61877			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.17645	165.17645		164.77054	164.77054			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.21239	168.21239		167.80021	167.80021			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	119.57027	119.57027		118.95169	118.95169			0.00	0.00	0	3,954.00
I2029	On 03/11/2022	Bond Future	120.08681	120.08681		119.46017	119.46017			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.16523	122.16523		121.52902	121.52902			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	123.12833	123.12833		122.48165	122.48165			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	114.99783	114.99783		114.43919	114.43919			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	115.36316	115.36316		114.79709	114.79709			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.35950	117.35950		116.78491	116.78491			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	118.14906	118.14906		117.56513	117.56513			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			130.63703	130.63703		129.20636	129.20636			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future			132.56080	132.56080		131.11012	131.11012			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.96352	132.96352		131.48947	131.48947			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			135.40865	135.40865		133.90852	133.90852			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			119.91944	119.91944		118.80155	118.80155			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future			119.73094	119.73094		118.59758	118.59758			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			121.80398	121.80398		120.65247	120.65247			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			122.02966	122.02966		120.85821	120.85821			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			122.10536	122.10536		120.94184	120.94184			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			123.90329	123.90329		122.72330	122.72330			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			123.94724	123.94724		122.74874	122.74874			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			126.22636	126.22636		125.00672	125.00672			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			321.63300	321.63300		319.88300	319.88300			0.00	0.00	0	759.00
IGOV	On 03/11/2022	Index Future			326.40900	326.40900		324.64100	324.64100			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future			332.04600	332.04600		330.25900	330.25900			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future			338.13700	338.13700		336.32300	336.32300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.95500	95.04500		4.96500	95.03500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.06500	94.93500		5.12500	94.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.38000	94.62000		5.41000	94.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.52500	94.47500		5.54500	94.45500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.80000	94.20000		5.84000	94.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.91000	94.09000		5.92000	94.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.20000	93.80000		6.25000	93.75000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.69500	93.30500		6.70000	93.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.09000	92.91000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.26000	92.74000		7.29000	92.71000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.38500	92.61500		7.39000	92.61000			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.49500	92.50500		7.50500	92.49500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.36173	109.09836		8.35880	109.10939		5.22	0.00	70,695,737.28	648	82,883.00
R186	On 04/08/2022	Bond Future	6.96	Call	9.10000	0.00910		10.73000	0.01073	9.100	4.77	0.01	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	385.45000	0.38545		404.53000	0.40453	385.450	4.91	0.27	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	38.63000	0.03863		42.79000	0.04279	38.630	5.98	0.03	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.54095	110.67895		8.53755	110.69104		5.05	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			8.66817	107.27614		8.66413	107.28967		4.93	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.77796	109.23025		8.77331	109.24487		4.73	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			327.79566	327.79566		327.57563	327.57563			0.00	3,605,752.26	11	876.00
R197	On 03/11/2022	Bond Future			332.62106	332.62106		332.40051	332.40051			0.00	332,621.06	1	1.00
R197	On 02/02/2023	Bond Future			329.65729	329.65729		329.43769	329.43769			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			335.72172	335.72172		335.50055	335.50055			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			247.78569	247.78569		247.74668	247.74668			0.00	0.00	0	6,593.00
R202	On 03/11/2022	Bond Future			251.43313	251.43313		251.39556	251.39556			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			251.15170	251.15170		251.11680	251.11680			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			255.76898	255.76898		255.73520	255.73520			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
R203	On 04/08/2022	Bond Future			5.71050	104.53004		5.64951	104.56344		0.64	0.00	0.00	0	22,183.00
R203	On 03/11/2022	Bond Future			5.57731	102.12720		5.46465	102.16193		0.37	0.00	0.00	0	0.00
R203	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			9.87820	90.44889		9.91178	90.28557		8.39	0.00	94,971,334.50	1,050	97,838.00
R2030	On 04/08/2022	Bond Future	8.30	Call	9.79000	0.00979		9.94000	0.00994	9.790	8.07	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	149.16000	0.14916		144.10000	0.14410	149.160	7.77	0.10	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	130.68000	0.13068		155.62000	0.15562	130.680	9.12	0.08	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.05676	91.76052		10.09180	91.59557		8.09	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	1,189.66000	1.18966		1,145.63000	1.14563	1,189.660	7.76	0.37	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	2,324.91000	2.32491		2,250.67000	2.25067	2,324.910	8.06	0.56	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	303.44000	0.30344		331.48000	0.33148	303.440	9.43	0.11	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.20627	89.32388		10.24284	89.15719		8.04	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	360.93000	0.36093		346.27000	0.34627	360.930	7.50	0.13	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,769.05000	3.76905		3,891.91000	3.89191	3,769.050	7.55	0.66	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,977.30000	2.97730		3,086.60000	3.08660	2,977.300	7.71	0.57	0.00	0	102.00
R2030	On 04/05/2023	Bond Future			10.34917	90.95278		10.38746	90.78372		7.78	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,906.48000	1.90648		1,847.27000	1.84727	1,906.480	7.34	0.42	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.04	Put	704.90000	0.70490		741.45000	0.74145	704.900	8.88	0.16	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			10.31413	90.53264		10.35771	90.29289		9.24	0.00	889,392,655.36	9,824	79,898.00
R2032	On 04/08/2022	Bond Future	8.97	Call	13.60000	0.01360		12.85000	0.01285	13.600	8.17	0.01	0.00	0	800.00

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R2032	On 04/08/2022	Bond Future	9.72	Call	289.36000	0.28936		267.52000	0.26752	289.360	8.24	0.17	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	382.13000	0.38213		353.87000	0.35387	382.130	8.35	0.20	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	2,047.26000	2.04726		1,932.13000	1.93213	2,047.260	9.24	0.62	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	11.00	Put	366.04000	0.36604		429.98000	0.42998	366.040	9.87	0.17	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	99.03000	0.09903		123.06000	0.12306	99.030	10.81	0.05	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.48859	87.69354		10.53391	87.45111		9.34	0.00	0.00	0	87,927.00
R2032	On 03/11/2022	Bond Future	9.31	Call	228.54000	0.22854		212.58000	0.21258	228.540	8.33	0.10	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	256.03000	0.25603		238.24000	0.23824	256.030	8.33	0.11	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	319.20000	0.31920		297.31000	0.29731	319.200	8.31	0.13	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	833.67000	0.83367		782.86000	0.78286	833.670	8.47	0.28	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,256.24000	3.25624		3,431.49000	3.43149	3,256.240	8.70	0.64	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,088.74000	3.08874		3,259.45000	3.25945	3,088.740	8.76	0.62	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	1,417.55000	1.41755		1,341.24000	1.34124	1,417.550	8.82	0.40	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,134.50000	2.13450		2,274.22000	2.27422	2,134.500	9.12	0.49	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	1,962.57000	1.96257		2,095.66000	2.09566	1,962.570	9.18	0.46	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	2,678.94000	2.67894		2,559.24000	2.55924	2,678.940	9.27	0.58	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	557.52000	0.55752		613.74000	0.61374	557.520	10.30	0.17	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	219.96000	0.21996		246.82000	0.24682	219.960	11.38	0.07	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.63488	89.19508		10.68199	88.94949		8.90	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	367.21000	0.36721		344.03000	0.34403	367.210	8.02	0.13	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	487.91000	0.48791		458.09000	0.45809	487.910	8.03	0.16	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	992.58000	0.99258		937.74000	0.93774	992.580	8.06	0.28	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	3,944.36000	3.94436		4,117.80000	4.11780	3,944.360	8.22	0.65	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,542.25000	1.54225		1,465.48000	1.46548	1,542.250	8.27	0.38	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	2,916.32000	2.91632		3,063.12000	3.06312	2,916.320	8.53	0.53	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,666.89000	2.66689		2,554.70000	2.55470	2,666.890	8.67	0.53	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	764.13000	0.76413		822.44000	0.82244	764.130	9.75	0.19	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	327.39000	0.32739		356.50000	0.35650	327.390	10.90	0.08	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.77117	86.66170		10.82024	86.41230		9.06	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			10.68690	91.55174		10.74063	91.21864		10.33	0.00	37,078,454.70	405	129,151.00
R2035	On 04/08/2022	Bond Future	9.53	Call	34.09000	0.03409		30.44000	0.03044	34.090	9.02	0.02	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	116.89000	0.11689		103.63000	0.10363	116.890	8.86	0.07	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,140.34000	1.14034		1,039.47000	1.03947	1,140.340	9.64	0.41	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	1,759.38000	1.75938		1,970.39000	1.97039	1,759.380	9.84	0.52	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	671.50000	0.67150		789.88000	0.78988	671.500	10.49	0.25	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	67.33000	0.06733		88.14000	0.08814	67.330	12.25	0.03	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.85439	88.39251		10.91015	88.05530		10.47	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	337.48000	0.33748		306.28000	0.30628	337.480	9.20	0.13	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	905.32000	0.90532		831.23000	0.83123	905.320	9.21	0.28	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,276.26000	3.27626		3,504.32000	3.50432	3,276.260	9.62	0.61	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,014.68000	2.01468		2,186.00000	2.18600	2,014.680	10.21	0.43	0.00	0	582.00

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	11.05	Call	3,043.73000	3.04373		2,869.96000	2.86996	3,043.730	10.27	0.59	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	235.90000	0.23590		269.97000	0.26997	235.900	12.62	0.07	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			10.99977	89.90497		11.05763	89.56304		10.10	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	523.46000	0.52346		481.96000	0.48196	523.460	9.02	0.15	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	1,167.05000	1.16705		1,086.12000	1.08612	1,167.050	9.15	0.28	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,034.93000	4.03493		4,257.78000	4.25778	4,034.930	9.56	0.60	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	3,124.98000	3.12498		2,963.45000	2.96345	3,124.980	9.94	0.53	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,800.99000	2.80099		2,980.32000	2.98032	2,800.990	9.95	0.46	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	377.20000	0.37720		415.53000	0.41553	377.200	12.69	0.08	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.12861	87.04536		11.18865	86.69785		10.20	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			10.85104	83.25347		10.89959	82.94845		11.52	0.00	0.00	0	126,746.00
R2037	On 04/08/2022	Bond Future	10.10	Call	175.71000	0.17571		159.05000	0.15905	175.710	9.95	0.10	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,538.27000	1.53827		1,717.49000	1.71749	1,538.270	11.38	0.46	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	3,059.52000	3.05952		2,880.24000	2.88024	3,059.520	11.81	0.70	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	551.01000	0.55101		645.84000	0.64584	551.010	12.19	0.21	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	185.57000	0.18557		228.22000	0.22822	185.570	13.29	0.08	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.00749	84.46105		11.05775	84.15234		11.11	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.14295	81.64982		11.19499	81.33677		11.32	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.27150	83.14016		11.32541	82.82207		10.90	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			10.98723	84.94237		11.03056	84.64991		12.21	0.00	0.00	0	120,251.00
R2040	On 04/08/2022	Bond Future	9.70	Call	20.64000	0.02064		19.48000	0.01948	20.640	10.71	0.01	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	910.08000	0.91008		846.99000	0.84699	910.080	11.23	0.33	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	140.67000	0.14067		173.28000	0.17328	140.670	14.19	0.06	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.13975	86.17456		11.18459	85.87858		11.78	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	1,271.76000	1.27176		1,196.80000	1.19680	1,271.760	10.61	0.33	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.20	Call	2,829.77000	2.82977		2,696.66000	2.69666	2,829.770	11.43	0.54	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	12.52	Put	469.24000	0.46924		520.09000	0.52009	469.240	13.46	0.12	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.27234	83.14242		11.31872	82.84243		12.02	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future			11.39795	84.66041		11.44596	84.35561		11.57	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			10.99393	81.87140		11.04229	81.53740		12.95	0.00	46,175,469.60	564	76,743.00
R2044	On 03/11/2022	Bond Future			11.13751	83.05909		11.18756	82.72084		12.50	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.26199	80.09892		11.31375	79.75586		12.78	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.37952	81.56138		11.43306	81.21275		12.31	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2022	Bond Future			10.91834	85.31653		10.97168	84.93543		12.72	0.00	0.00	0	188,684.00

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	10.20	Call	203.11000	0.20311		179.96000	0.17996	203.110	10.83	0.10	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,782.90000	1.78290		1,636.08000	1.63608	1,782.900	12.13	0.50	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	1,596.33000	1.59633		1,808.01000	1.80801	1,596.330	12.35	0.44	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.05906	82.13023		11.11430	81.74428		12.95	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.18106	83.53584		11.23823	83.14421		12.54	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.28842	80.62396		11.34753	80.22583		12.76	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			10.69609	70.70558		10.72882	70.52770		11.62	0.00	738,378,371.94	10,443	28,012.00
R209	On 03/11/2022	Bond Future			10.84482	68.58545		10.87862	68.40557		11.75	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	67.46000	0.06746		64.46000	0.06446	67.460	10.38	0.04	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,150.44000	5.15044		5,310.42000	5.31042	5,150.440	10.24	0.83	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,756.32000	1.75632		1,853.06000	1.85306	1,756.320	11.75	0.42	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			10.97015	69.75968		11.00501	69.57750		11.38	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.08638	67.88012		11.12238	67.69518		11.47	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			223.45337	223.45337		222.58835	222.58835			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			223.78075	223.78075		222.90502	222.90502			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			227.65466	227.65466		226.76616	226.76616			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			228.78600	228.78600		227.88354	227.88354			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			10.16462	85.28619		10.19785	85.12155		9.02	0.00	0.00	0	26,862.00
R213	On 03/11/2022	Bond Future			10.34101	82.98374		10.37557	82.81737		9.05	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	226.02000	0.22602		216.41000	0.21641	226.020	8.28	0.11	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	256.72000	0.25672		245.77000	0.24577	256.720	8.27	0.12	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,395.44000	3.39544		3,525.56000	3.52556	3,395.440	8.52	0.69	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,948.10000	2.94810		3,070.43000	3.07043	2,948.100	8.65	0.63	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,355.25000	2.35525		2,465.02000	2.46502	2,355.250	8.83	0.55	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,917.79000	1.91779		2,016.30000	2.01630	1,917.790	8.96	0.48	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.49181	84.40298		10.52776	84.23466		8.58	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	364.15000	0.36415		348.94000	0.34894	364.150	7.85	0.13	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,629.83000	3.62983		3,751.19000	3.75119	3,629.830	8.06	0.64	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,699.09000	2.69909		2,803.11000	2.80311	2,699.090	8.32	0.53	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,217.73000	2.21773		2,149.25000	2.14925	2,217.730	8.37	0.49	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	462.19000	0.46219		492.63000	0.49263	462.190	10.11	0.13	0.00	0	912.00

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 04/05/2023	Bond Future	10.62518	82.39206		10.66260	82.22138		8.73	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2022	Bond Future	10.96049	67.79210		10.99830	67.57891		12.72	0.00	0.00	0	14,482.00
R214	On 03/11/2022	Bond Future	11.10385	65.48906		11.14290	65.27332		12.93	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.22833	66.60961		11.26863	66.39093		12.52	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.33828	64.52904		11.37986	64.30688		12.70	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											1,880,630,396.70	22,946	215.000000000
Grand Total:											1,880,630,396.70	22,946	215.000000000