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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2022

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	829.04100	829.04100	829.04100	830.76900	830.76900				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	841.43800	841.43800	841.43800	842.90300	842.90300				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	855.67400	855.67400	855.67400	857.26300	857.26300				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	871.07800	871.07800	871.07800	872.79200	872.79200				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	952.39900	952.39900	952.39900	951.87800	951.87800				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	966.64000	966.64000	966.64000	965.78100	965.78100				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	982.99400	982.99400	982.99400	982.23400	982.23400				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,000.69100	1,000.69100	1,000.69100	1,000.02800	1,000.02800				0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	847.43000	847.43000	847.43000	847.22200	847.22200				0.00	0.00	0	131.00
ALBI	On 03/11/2022	Index Future	860.10200	860.10200	860.10200	859.59600	859.59600				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	874.65400	874.65400	874.65400	874.24000	874.24000				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	890.40000	890.40000	890.40000	890.07700	890.07700				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	11.68640	77.33324		11.69578	77.28636			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	11.89043	74.71608		11.90562	74.64213			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.08122	76.00307		12.09503	75.93750			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.25946	73.60492		12.27190	73.54722			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	12.05929	75.87620		12.06817	75.82462			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.24519	72.75987		12.25907	72.68133			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.41291	74.01540		12.42560	73.94518			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.57685	71.10913		12.58841	71.04658			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	835.95900	835.95900		835.71900	835.71900			0.00	0.00	0	1,114.00
GOVI	On 03/11/2022	GOVI	848.45900	848.45900		847.92500	847.92500			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	862.81400	862.81400		862.37100	862.37100			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	878.34700	878.34700		877.99300	877.99300			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	161.97068	161.97068		161.63983	161.63983			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.41205	164.41205		164.01979	164.01979			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.55523	165.55523		165.17645	165.17645			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.57889	168.57889		168.21239	168.21239			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	120.28137	120.28137		119.57027	119.57027			0.00	4,690,973.43	39	3,954.00
I2029	On 03/11/2022	Bond Future	120.85009	120.85009		120.08681	120.08681			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.92688	122.92688		122.16523	122.16523			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	123.88950	123.88950		123.12833	123.12833			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	115.73613	115.73613		114.99783	114.99783			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	116.15223	116.15223		115.36316	115.36316			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	118.14806	118.14806		117.35950	117.35950			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	118.93829	118.93829		118.14906	118.14906			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			131.25843	131.25843		130.63703	130.63703			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future			133.23721	133.23721		132.56080	132.56080			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			133.63487	133.63487		132.96352	132.96352			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			136.07672	136.07672		135.40865	135.40865			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			120.96226	120.96226		119.91944	119.91944			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future			120.83076	120.83076		119.73094	119.73094			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			122.90802	122.90802		121.80398	121.80398			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			123.13920	123.13920		122.02966	122.02966			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			123.29732	123.29732		122.10536	122.10536			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			125.15570	125.15570		123.90329	123.90329			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			125.20585	125.20585		123.94724	123.94724			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			127.49333	127.49333		126.22636	126.22636			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
I GOV	On 04/08/2022	Index Future			323.42000	323.42000		321.63300	321.63300			0.00	0.00	0	759.00
I GOV	On 03/11/2022	Index Future			328.33500	328.33500		326.40900	326.40900			0.00	0.00	0	16.00
I GOV	On 02/02/2023	Index Future			333.96700	333.96700		332.04600	332.04600			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future			340.05500	340.05500		338.13700	338.13700			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.95500	95.04500		4.95500	95.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.04500	94.95500		5.06500	94.93500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.39000	94.61000		5.38000	94.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.49500	94.50500		5.52500	94.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.81000	94.19000		5.80000	94.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.92000	94.08000		5.91000	94.09000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.21000	93.79000		6.20000	93.80000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.69500	93.30500		6.69500	93.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.05000	92.95000		7.09000	92.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.23000	92.77000		7.26000	92.74000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.35500	92.64500		7.38500	92.61500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.45500	92.54500		7.49500	92.50500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.42491	108.86071		8.36173	109.09836		5.22	0.00	194,969,531.61	1,791	81,154.00
R186	On 04/08/2022	Bond Future	6.96	Call	6.34000	0.00634		9.10000	0.00910	6.340	4.77	0.01	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	320.75000	0.32075		385.45000	0.38545	320.750	4.91	0.23	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	45.62000	0.04562		38.63000	0.03863	45.620	5.98	0.04	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.59815	110.47592		8.54095	110.67895		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			8.73408	107.05574		8.66817	107.27614		4.93	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.85360	108.99273		8.77796	109.23025		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			328.05228	328.05228		327.79566	327.79566			0.00	0.00	0	876.00
R197	On 03/11/2022	Bond Future			332.99582	332.99582		332.62106	332.62106			0.00	0.00	0	1.00
R197	On 02/02/2023	Bond Future			329.99633	329.99633		329.65729	329.65729			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.02807	336.02807		335.72172	335.72172			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			249.95554	249.95554		247.78569	247.78569			0.00	0.00	0	6,593.00
R202	On 03/11/2022	Bond Future			253.72207	253.72207		251.43313	251.43313			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			253.44847	253.44847		251.15170	251.15170			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			258.07843	258.07843		255.76898	255.76898			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			5.78395	104.48985		5.71050	104.53004		0.64	0.00	0.00	0	22,183.00
R203	On 03/11/2022	Bond Future			5.59400	102.12206		5.57731	102.12720		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			9.87891	90.44543		9.87820	90.44889		8.39	0.00	246,011,569.60	2,720	97,838.00
R2030	On 04/08/2022	Bond Future	8.30	Call	9.23000	0.00923		9.79000	0.00979	9.230	8.07	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	145.01000	0.14501		149.16000	0.14916	145.010	7.77	0.10	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	127.30000	0.12730		130.68000	0.13068	127.300	9.12	0.08	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.05076	91.78880		10.05676	91.76052		8.09	0.00	3,671,552.00	40	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	1,194.68000	1.19468		1,189.66000	1.18966	1,194.680	7.76	0.37	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	2,334.95000	2.33495		2,324.91000	2.32491	2,334.950	8.06	0.57	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	297.23000	0.29723		303.44000	0.30344	297.230	9.43	0.10	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.20248	89.34118		10.20627	89.32388		8.04	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	360.86000	0.36086		360.93000	0.36093	360.860	7.50	0.13	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,753.58000	3.75358		3,769.05000	3.76905	3,753.580	7.55	0.66	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,962.99000	2.96299		2,977.30000	2.97730	2,962.990	7.71	0.57	0.00	0	102.00
R2030	On 04/05/2023	Bond Future			10.34770	90.95927		10.34917	90.95278		7.78	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,905.53000	1.90553		1,906.48000	1.90648	1,905.530	7.34	0.42	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.04	Put	701.05000	0.70105		704.90000	0.70490	701.050	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			10.29464	90.64015		10.31413	90.53264		9.24	0.00	15,590,105.80	172	80,070.00
R2032	On 04/08/2022	Bond Future	8.97	Call	14.19000	0.01419		13.60000	0.01360	14.190	8.17	0.01	0.00	0	800.00

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R2032	On 04/08/2022	Bond Future	9.72	Call	301.77000	0.30177	289.36000	0.28936	301.770	8.24	0.17	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	397.88000	0.39788	382.13000	0.38213	397.880	8.35	0.21	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	2,104.29000	2.10429	2,047.26000	2.04726	2,104.290	9.24	0.63	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	11.00	Put	341.59000	0.34159	366.04000	0.36604	341.590	9.87	0.16	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	90.42000	0.09042	99.03000	0.09903	90.420	10.81	0.05	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.46246	87.83373	10.48859	87.69354		9.34	0.00	52,524,570.54	598	87,927.00
R2032	On 03/11/2022	Bond Future	9.31	Call	240.29000	0.24029	228.54000	0.22854	240.290	8.33	0.11	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	269.01000	0.26901	256.03000	0.25603	269.010	8.33	0.12	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	334.97000	0.33497	319.20000	0.31920	334.970	8.31	0.14	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	868.20000	0.86820	833.67000	0.83367	868.200	8.47	0.29	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,160.79000	3.16079	3,256.24000	3.25624	3,160.790	8.70	0.63	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	2,996.07000	2.99607	3,088.74000	3.08874	2,996.070	8.76	0.61	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	1,467.89000	1.46789	1,417.55000	1.41755	1,467.890	8.82	0.41	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,060.39000	2.06039	2,134.50000	2.13450	2,060.390	9.12	0.48	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	1,892.33000	1.89233	1,962.57000	1.96257	1,892.330	9.18	0.45	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	2,754.88000	2.75488	2,678.94000	2.67894	2,754.880	9.27	0.59	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	529.91000	0.52991	557.52000	0.55752	529.910	10.30	0.16	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	207.39000	0.20739	219.96000	0.21996	207.390	11.38	0.07	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.60977	89.32635	10.63488	89.19508		8.90	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	381.67000	0.38167	367.21000	0.36721	381.670	8.02	0.13	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	506.31000	0.50631	487.91000	0.48791	506.310	8.03	0.16	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	1,025.41000	1.02541	992.58000	0.99258	1,025.410	8.06	0.28	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	3,855.67000	3.85567	3,944.36000	3.94436	3,855.670	8.22	0.64	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,587.40000	1.58740	1,542.25000	1.54225	1,587.400	8.27	0.38	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	2,842.31000	2.84231	2,916.32000	2.91632	2,842.310	8.53	0.52	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,731.38000	2.73138	2,666.89000	2.66689	2,731.380	8.67	0.53	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	736.39000	0.73639	764.13000	0.76413	736.390	9.75	0.18	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	314.01000	0.31401	327.39000	0.32739	314.010	10.90	0.08	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.74705	86.78465	10.77117	86.66170		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			10.66255	91.70329	10.68690	91.55174		10.33	0.00	43,467,359.46	474	129,151.00
R2035	On 04/08/2022	Bond Future	9.53	Call	36.46000	0.03646	34.09000	0.03409	36.460	9.02	0.03	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	124.79000	0.12479	116.89000	0.11689	124.790	8.86	0.08	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,193.04000	1.19304	1,140.34000	1.14034	1,193.040	9.64	0.42	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	1,670.63000	1.67063	1,759.38000	1.75938	1,670.630	9.84	0.51	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	624.53000	0.62453	671.50000	0.67150	624.530	10.49	0.24	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	60.02000	0.06002	67.33000	0.06733	60.020	12.25	0.03	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.82396	88.57733	10.85439	88.39251		10.47	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	358.09000	0.35809	337.48000	0.33748	358.090	9.20	0.13	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	951.94000	0.95194	905.32000	0.90532	951.940	9.21	0.29	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,158.46000	3.15846	3,276.26000	3.27626	3,158.460	9.62	0.59	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	1,928.61000	1.92861	2,014.68000	2.01468	1,928.610	10.21	0.42	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	3,146.77000	3.14677	3,043.73000	3.04373	3,146.770	10.27	0.60	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	220.50000	0.22050	235.90000	0.23590	220.500	12.62	0.07	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			10.97001	90.08160	10.99977	89.90497		10.10	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	547.86000	0.54786	523.46000	0.52346	547.860	9.02	0.16	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,213.30000	1.21330	1,167.05000	1.16705	1,213.300	9.15	0.29	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,925.07000	3.92507	4,034.93000	4.03493	3,925.070	9.56	0.59	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,214.01000	3.21401	3,124.98000	3.12498	3,214.010	9.94	0.54	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,713.95000	2.71395	2,800.99000	2.80099	2,713.950	9.95	0.46	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	360.00000	0.36000	377.20000	0.37720	360.000	12.69	0.08	0.00	0	1,000.00	
R2035	On 04/05/2023	Bond Future			11.09954	87.21434	11.12861	87.04536		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			10.84229	83.30862	10.85104	83.25347		11.52	0.00	25,325,820.48	304	126,442.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	176.80000	0.17680	175.71000	0.17571	176.800	9.95	0.10	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,501.44000	1.50144	1,538.27000	1.53827	1,501.440	11.38	0.46	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,088.14000	3.08814	3,059.52000	3.05952	3,088.140	11.81	0.71	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	530.71000	0.53071	551.01000	0.55101	530.710	12.19	0.20	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	176.19000	0.17619	185.57000	0.18557	176.190	13.29	0.08	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			10.99365	84.54636	11.00749	84.46105		11.11	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.13034	81.72594	11.14295	81.64982		11.32	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future			11.26015	83.20736	11.27150	83.14016		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			10.96828	85.07077	10.98723	84.94237		12.21	0.00	16,758,941.69	197	120,054.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	21.50000	0.02150	20.64000	0.02064	21.500	10.71	0.02	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	942.66000	0.94266	910.08000	0.91008	942.660	11.23	0.34	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	129.05000	0.12905	140.67000	0.14067	129.050	14.19	0.06	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.11559	86.33471	11.13975	86.17456		11.78	0.00	0.00	0	3,965.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	1,318.27000	1.31827	1,271.76000	1.27176	1,318.270	10.61	0.34	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,908.91000	2.90891	2,829.77000	2.82977	2,908.910	11.43	0.55	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	446.03000	0.44603	469.24000	0.46924	446.030	13.46	0.11	0.00	0	1,100.00	
R2040	On 02/02/2023	Bond Future			11.24893	83.29448	11.27234	83.14242		12.02	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future			11.37532	84.80470	11.39795	84.66041		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			10.98550	81.92986	10.99393	81.87140		12.95	0.00	3,359,124.26	41	76,703.00	
R2044	On 03/11/2022	Bond Future			11.12453	83.14719	11.13751	83.05909		12.50	0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.25011	80.17800	11.26199	80.09892		12.78	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future			11.36875	81.63182	11.37952	81.56138		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			10.90497	85.41255	10.91834	85.31653		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	208.10000	0.20810		203.11000	0.20311	208.100	10.83	0.11	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,818.55000	1.81855		1,782.90000	1.78290	1,818.550	12.13	0.51	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	1,541.75000	1.54175		1,596.33000	1.59633	1,541.750	12.35	0.43	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.04109	82.25648		11.05906	82.13023		12.95	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.16396	83.65364		11.18106	83.53584		12.54	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.27220	80.73382		11.28842	80.62396		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			10.68767	70.75145		10.69609	70.70558		11.62	0.00	4,881,850.05	69	27,943.00
R209	On 03/11/2022	Bond Future			10.83155	68.65626		10.84482	68.58545		11.75	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	68.89000	0.06889		67.46000	0.06746	68.890	10.38	0.04	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,088.38000	5.08838		5,150.44000	5.15044	5,088.380	10.24	0.82	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,720.05000	1.72005		1,756.32000	1.75632	1,720.050	11.75	0.42	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			10.95809	69.82287		10.97015	69.75968		11.38	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.07551	67.93610		11.08638	67.88012		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			224.46713	224.46713		223.45337	223.45337			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			224.88706	224.88706		223.78075	223.78075			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			228.75250	228.75250		227.65466	227.65466			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			229.87683	229.87683		228.78600	228.78600			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			10.15019	85.35782		10.16462	85.28619		9.02	0.00	0.00	0	26,862.00
R213	On 03/11/2022	Bond Future			10.31993	83.08543		10.34101	82.98374		9.05	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	234.28000	0.23428		226.02000	0.22602	234.280	8.28	0.11	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	266.00000	0.26600		256.72000	0.25672	266.000	8.27	0.12	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,320.93000	3.32093		3,395.44000	3.39544	3,320.930	8.52	0.68	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,878.78000	2.87878		2,948.10000	2.94810	2,878.780	8.65	0.62	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,294.05000	2.29405		2,355.25000	2.35525	2,294.050	8.83	0.54	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,863.65000	1.86365		1,917.79000	1.91779	1,863.650	8.96	0.47	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.47202	84.49582		10.49181	84.40298		8.58	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	374.38000	0.37438		364.15000	0.36415	374.380	7.85	0.14	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,566.27000	3.56627		3,629.83000	3.62983	3,566.270	8.06	0.64	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,645.46000	2.64546		2,699.09000	2.69909	2,645.460	8.32	0.53	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,259.29000	2.25929		2,217.73000	2.21773	2,259.290	8.37	0.50	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	447.81000	0.44781		462.19000	0.46219	447.810	10.11	0.12	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	10.60669	82.47657		10.62518	82.39206		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	10.95225	67.83870		10.96049	67.79210		12.72	0.00	0.00	0	14,482.00
R214	On 03/11/2022	Bond Future	11.09118	65.55930		11.10385	65.48906		12.93	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.21676	66.67260		11.22833	66.60961		12.52	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.32780	64.58522		11.33828	64.52904		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 :											611,251,398.92	6,445	148.000000000
Grand Total:											611,251,398.92	6,445	048.000000000