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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2022

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	829.38800	829.38800	829.04100	829.04100					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	841.78200	841.78200	841.43800	841.43800					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	856.01600	856.01600	855.67400	855.67400					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	871.42100	871.42100	871.07800	871.07800					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	949.59300	949.59300	952.39900	952.39900					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	963.78300	963.78300	966.64000	966.64000					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	980.08000	980.08000	982.99400	982.99400					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	997.71800	997.71800	1,000.69100	1,000.69100					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	843.21400	843.21400	847.43000	847.43000					0.00	0.00	0	131.00
ALBI	On 03/11/2022	Index Future	855.81400	855.81400	860.10200	860.10200					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	870.28600	870.28600	874.65400	874.65400					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	885.94800	885.94800	890.40000	890.40000					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	11.77728	76.88067		11.68640	77.33324			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	11.98558	74.25453		11.89043	74.71608			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.18092	75.53148		12.08122	76.00307			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.36375	73.12314		12.25946	73.60492			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	12.16113	75.28827		12.05929	75.87620			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.35165	72.16106		12.24519	72.75987			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.52408	73.40415		12.41291	74.01540			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.69291	70.48526		12.57685	71.10913			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	831.78800	831.78800		835.95900	835.95900			0.00	0.00	0	1,114.00
GOVI	On 03/11/2022	GOVI	844.21800	844.21800		848.45900	848.45900			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	858.49300	858.49300		862.81400	862.81400			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	873.94300	873.94300		878.34700	878.34700			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.52713	162.52713		161.97068	161.97068			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.97232	164.97232		164.41205	164.41205			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.12054	166.12054		165.55523	165.55523			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.15122	169.15122		168.57889	168.57889			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	121.78046	121.78046		120.28137	120.28137			0.00	0.00	0	3,954.00
I2029	On 03/11/2022	Bond Future	122.36843	122.36843		120.85009	120.85009			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	124.46788	124.46788		122.92688	122.92688			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	125.45622	125.45622		123.88950	123.88950			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	116.77559	116.77559		115.73613	115.73613			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	117.20410	117.20410		116.15223	116.15223			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	119.21480	119.21480		118.14806	118.14806			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	120.02211	120.02211		118.93829	118.93829			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			131.65522	131.65522		131.25843	131.25843			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future			133.63622	133.63622		133.23721	133.23721			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			134.03709	134.03709		133.63487	133.63487			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			136.48350	136.48350		136.07672	136.07672			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			122.65689	122.65689		120.96226	120.96226			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future			122.54742	122.54742		120.83076	120.83076			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			124.65096	124.65096		122.90802	122.90802			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			124.91121	124.91121		123.13920	123.13920			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			125.00124	125.00124		123.29732	123.29732			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			126.88160	126.88160		125.15570	125.15570			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			126.95784	126.95784		125.20585	125.20585			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			129.27478	129.27478		127.49333	127.49333			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			326.01500	326.01500		323.42000	323.42000			0.00	0.00	0	759.00
IGOV	On 03/11/2022	Index Future			330.96700	330.96700		328.33500	328.33500			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future			336.64100	336.64100		333.96700	333.96700			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future			342.77600	342.77600		340.05500	340.05500			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			5.02500	94.97500		5.04500	94.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.38000	94.62000		5.39000	94.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.48500	94.51500		5.49500	94.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.79000	94.21000		5.81000	94.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.87000	94.13000		5.92000	94.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.18000	93.82000		6.21000	93.79000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.61500	93.38500		6.69500	93.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.97000	93.03000		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.15000	92.85000		7.23000	92.77000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.26500	92.73500		7.35500	92.64500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.37500	92.62500		7.45500	92.54500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.40718	108.92734		8.42491	108.86071		5.14	0.00	7,842,768.48	72	81,226.00
R186	On 04/08/2022	Bond Future	6.96	Call	12.89000	0.01289		6.34000	0.00634	12.890	5.21	0.01	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	335.20000	0.33520		320.75000	0.32075	335.200	4.93	0.24	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	50.25000	0.05025		45.62000	0.04562	50.250	6.20	0.04	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.57999	110.54033		8.59815	110.47592		4.94	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			8.71544	107.11801		8.73408	107.05574		4.87	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.83412	109.05384		8.85360	108.99273		4.69	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			328.13514	328.13514		328.05228	328.05228			0.00	1,640,675.70	5	871.00
R197	On 03/11/2022	Bond Future			333.06991	333.06991		332.99582	332.99582			0.00	0.00	0	1.00
R197	On 02/02/2023	Bond Future			330.06169	330.06169		329.99633	329.99633			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.08748	336.08748		336.02807	336.02807			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			254.56211	254.56211		249.95554	249.95554			0.00	0.00	0	6,593.00
R202	On 03/11/2022	Bond Future			258.39056	258.39056		253.72207	253.72207			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			258.18970	258.18970		253.44847	253.44847			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			262.90051	262.90051		258.07843	258.07843			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			5.75189	104.50739		5.78395	104.48985		0.60	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future			5.54575	102.13693		5.59400	102.12206		0.34	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			9.91880	90.25148		9.87891	90.44543		8.48	0.00	95,034,808.44	1,053	97,820.00
R2030	On 04/08/2022	Bond Future	8.30	Call	6.43000	0.00643		9.23000	0.00923	6.430	7.96	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	137.41000	0.13741		145.01000	0.14501	137.410	7.99	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	183.99000	0.18399		127.30000	0.12730	183.990	9.82	0.10	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.09312	91.58936		10.05076	91.78880		8.16	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	1,170.39000	1.17039		1,194.68000	1.19468	1,170.390	8.00	0.36	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	2,272.00000	2.27200		2,334.95000	2.33495	2,272.000	8.29	0.55	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	356.21000	0.35621		297.23000	0.29723	356.210	9.78	0.12	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.24756	89.13570		10.20248	89.34118		8.16	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	352.56000	0.35256		360.86000	0.36086	352.560	7.63	0.13	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,962.26000	3.96226		3,753.58000	3.75358	3,962.260	7.83	0.67	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,158.28000	3.15828		2,962.99000	2.96299	3,158.280	7.99	0.58	0.00	0	102.00
R2030	On 04/05/2023	Bond Future			10.39552	90.74819		10.34770	90.95927		7.89	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,960.17000	1.96017		1,905.53000	1.90553	1,960.170	7.76	0.41	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.04	Put	867.35000	0.86735		701.05000	0.70105	867.350	9.47	0.18	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			10.35046	90.33272		10.29464	90.64015		9.41	0.00	0.00	0	80,070.00
R2032	On 04/08/2022	Bond Future	8.97	Call	11.16000	0.01116		14.19000	0.01419	11.160	8.26	0.01	0.00	0	800.00

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R2032	On 04/08/2022	Bond Future	9.72	Call	295.78000	0.29578		301.77000	0.30177	295.780	8.75	0.16	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	386.35000	0.38635		397.88000	0.39788	386.350	8.86	0.20	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	1,972.72000	1.97272		2,104.29000	2.10429	1,972.720	9.67	0.59	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	11.00	Put	447.09000	0.44709		341.59000	0.34159	447.090	10.44	0.19	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	123.59000	0.12359		90.42000	0.09042	123.590	11.25	0.06	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.52116	87.51922		10.46246	87.83373		9.47	0.00	0.00	0	87,927.00
R2032	On 03/11/2022	Bond Future	9.31	Call	215.34000	0.21534		240.29000	0.24029	215.340	8.42	0.10	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	241.29000	0.24129		269.01000	0.26901	241.290	8.41	0.11	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	300.89000	0.30089		334.97000	0.33497	300.890	8.40	0.13	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	858.81000	0.85881		868.20000	0.86820	858.810	8.90	0.28	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,446.75000	3.44675		3,160.79000	3.16079	3,446.750	9.11	0.65	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,275.34000	3.27534		2,996.07000	2.99607	3,275.340	9.17	0.63	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	1,425.64000	1.42564		1,467.89000	1.46789	1,425.640	9.22	0.39	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,287.06000	2.28706		2,060.39000	2.06039	2,287.060	9.46	0.50	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,110.05000	2.11005		1,892.33000	1.89233	2,110.050	9.52	0.47	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	2,644.85000	2.64485		2,754.88000	2.75488	2,644.850	9.62	0.57	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	651.41000	0.65141		529.91000	0.52991	651.410	10.78	0.18	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	265.57000	0.26557		207.39000	0.20739	265.570	11.83	0.08	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.67153	89.00394		10.60977	89.32635		9.07	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	370.80000	0.37080		381.67000	0.38167	370.800	8.23	0.13	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	489.59000	0.48959		506.31000	0.50631	489.590	8.24	0.16	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	1,071.41000	1.07141		1,025.41000	1.02541	1,071.410	8.63	0.28	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,227.45000	4.22745		3,855.67000	3.85567	4,227.450	8.83	0.65	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,631.05000	1.63105		1,587.40000	1.58740	1,631.050	8.88	0.37	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,167.71000	3.16771		2,842.31000	2.84231	3,167.710	9.07	0.54	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,712.82000	2.71282		2,731.38000	2.73138	2,712.820	9.19	0.51	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	953.46000	0.95346		736.39000	0.73639	953.460	10.52	0.21	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	395.03000	0.39503		314.01000	0.31401	395.030	11.36	0.10	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.81190	86.45462		10.74705	86.78465		9.18	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			10.76498	91.06827		10.66255	91.70329		10.55	0.00	0.00	0	129,151.00
R2035	On 04/08/2022	Bond Future	9.53	Call	23.72000	0.02372		36.46000	0.03646	23.720	9.15	0.02	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	94.59000	0.09459		124.79000	0.12479	94.590	9.18	0.06	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,030.12000	1.03012		1,193.04000	1.19304	1,030.120	10.29	0.37	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,092.62000	2.09262		1,670.63000	1.67063	2,092.620	10.42	0.56	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	863.89000	0.86389		624.53000	0.62453	863.890	11.07	0.30	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	97.29000	0.09729		60.02000	0.06002	97.290	12.75	0.05	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.93089	87.93035		10.82396	88.57733		10.65	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	300.61000	0.30061		358.09000	0.35809	300.610	9.42	0.11	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	950.93000	0.95093		951.94000	0.95194	950.930	10.14	0.27	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,738.14000	3.73814		3,158.46000	3.15846	3,738.140	10.47	0.63	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,367.99000	2.36799		1,928.61000	1.92861	2,367.990	10.90	0.46	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	2,927.40000	2.92740	3,146.77000	3.14677	2,927.400	10.98	0.56	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	350.15000	0.35015	220.50000	0.22050	350.150	13.58	0.09	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			11.08174	89.42112	10.97001	90.08160		10.25	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	477.58000	0.47758	547.86000	0.54786	477.580	9.20	0.14	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,130.33000	1.13033	1,213.30000	1.21330	1,130.330	9.57	0.27	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,433.04000	4.43304	3,925.07000	3.92507	4,433.040	9.96	0.62	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,965.91000	2.96591	3,214.01000	3.21401	2,965.910	10.29	0.51	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,124.22000	3.12422	2,713.95000	2.71395	3,124.220	10.30	0.49	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	434.53000	0.43453	360.00000	0.36000	434.530	12.86	0.09	0.00	0	1,000.00	
R2035	On 04/05/2023	Bond Future			11.21602	86.54010	11.09954	87.21434		10.37	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			10.94461	82.66707	10.84229	83.30862		11.79	0.00	0.00	0	126,442.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	157.31000	0.15731	176.80000	0.17680	157.310	10.70	0.09	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,890.25000	1.89025	1,501.44000	1.50144	1,890.250	11.99	0.51	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,734.71000	2.73471	3,088.14000	3.08814	2,734.710	12.53	0.65	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	755.50000	0.75550	530.71000	0.53071	755.500	12.96	0.26	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	268.54000	0.26854	176.19000	0.17619	268.540	13.94	0.11	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.10022	83.89281	10.99365	84.54636		11.35	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.24143	81.05889	11.13034	81.72594		11.52	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future			11.37578	82.52652	11.26015	83.20736		11.12	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			11.08107	84.31098	10.96828	85.07077		12.52	0.00	0.00	0	120,054.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	13.53000	0.01353	21.50000	0.02150	13.530	10.90	0.01	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	801.23000	0.80123	942.66000	0.94266	801.230	12.06	0.29	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	208.83000	0.20883	129.05000	0.12905	208.830	14.87	0.08	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.23294	85.56126	11.11559	86.33471		12.06	0.00	0.00	0	3,965.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	1,284.16000	1.28416	1,318.27000	1.31827	1,284.160	11.69	0.31	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,691.34000	2.69134	2,908.91000	2.90891	2,691.340	12.29	0.50	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	690.27000	0.69027	446.03000	0.44603	690.270	14.65	0.15	0.00	0	1,100.00	
R2040	On 02/02/2023	Bond Future			11.37115	82.50534	11.24893	83.29448		12.25	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future			11.50239	83.99959	11.37532	84.80470		11.82	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			11.08825	81.22208	10.98550	81.92986		13.32	0.00	0.00	0	76,703.00	
R2044	On 03/11/2022	Bond Future			11.23140	82.42650	11.12453	83.14719		12.84	0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.36132	79.44273	11.25011	80.17800		13.07	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future			11.48429	80.88154	11.36875	81.63182		12.63	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			11.01844	84.60388	10.90497	85.41255		13.13	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	175.87000	0.17587		208.10000	0.20810	175.870	11.63	0.09	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,548.82000	1.54882		1,818.55000	1.81855	1,548.820	12.98	0.44	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,021.72000	2.02172		1,541.75000	1.54175	2,021.720	13.13	0.50	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.15913	81.43343		11.04109	82.25648		13.33	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.28677	82.81432		11.16396	83.65364		12.87	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.39965	79.87768		11.27220	80.73382		13.12	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			10.78006	70.25051		10.68767	70.75145		11.89	0.00	0.00	0	27,943.00
R209	On 03/11/2022	Bond Future			10.92762	68.14596		10.83155	68.65626		11.99	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	57.25000	0.05725		68.89000	0.06889	57.250	10.58	0.03	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,584.51000	5.58451		5,088.38000	5.08838	5,584.510	10.91	0.83	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,031.85000	2.03185		1,720.05000	1.72005	2,031.850	12.28	0.46	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.05799	69.30192		10.95809	69.82287		11.58	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.17927	67.40436		11.07551	67.93610		11.69	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			225.28137	225.28137		224.46713	224.46713			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			225.70724	225.70724		224.88706	224.88706			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			229.58053	229.58053		228.75250	228.75250			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			230.71554	230.71554		229.87683	229.87683			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			10.19051	85.15788		10.15019	85.35782		9.17	0.00	30,145,889.52	354	27,150.00
R213	On 03/11/2022	Bond Future			10.36252	82.88014		10.31993	83.08543		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	219.86000	0.21986		234.28000	0.23428	219.860	8.37	0.10	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	249.62000	0.24962		266.00000	0.26600	249.620	8.36	0.11	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,525.42000	3.52542		3,320.93000	3.32093	3,525.420	8.88	0.69	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,073.72000	3.07372		2,878.78000	2.87878	3,073.720	8.99	0.63	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,469.92000	2.46992		2,294.05000	2.29405	2,469.920	9.15	0.55	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,025.70000	2.02570		1,863.65000	1.86365	2,025.700	9.28	0.48	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.51706	84.28471		10.47202	84.49582		8.75	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	372.28000	0.37228		374.38000	0.37438	372.280	8.04	0.13	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,792.89000	3.79289		3,566.27000	3.56627	3,792.890	8.43	0.64	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,848.57000	2.84857		2,645.46000	2.64546	2,848.570	8.66	0.54	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,244.22000	2.24422		2,259.29000	2.25929	2,244.220	8.71	0.49	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	539.23000	0.53923		447.81000	0.44781	539.230	10.56	0.14	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	10.65414	82.25993		10.60669	82.47657		8.86	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	11.05514	67.26047		10.95225	67.83870		13.08	0.00	105,733,458.84	1,572	13,186.00
R214	On 03/11/2022	Bond Future	11.19804	64.97060		11.09118	65.55930		13.25	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.32778	66.07207		11.21676	66.67260		12.80	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.44287	63.97251		11.32780	64.58522		13.00	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 :											240,397,600.98	3,056	189.000000000
Grand Total:											240,397,600.98	3,056	089.000000000