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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2022

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	829.95600	829.95600	829.16800	829.16800					0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	842.34300	842.34300	841.55100	841.55100					0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	856.57100	856.57100	855.77400	855.77400					0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	871.97500	871.97500	871.16900	871.16900					0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	951.82100	951.82100	949.73300	949.73300					0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	966.02700	966.02700	963.91600	963.91600					0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	982.34500	982.34500	980.20700	980.20700					0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,000.01000	1,000.01000	997.84000	997.84000					0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	845.06100	845.06100	843.42300	843.42300					0.00	0.00	0	134.0
ALBI	On 03/11/2022	Index Future	857.67300	857.67300	856.01900	856.01900					0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	872.16100	872.16100	870.48600	870.48600					0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	887.84500	887.84500	886.14500	886.14500					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	Options Inter
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	11.74650		77.03352		11.76963	76.91862			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	11.95380		74.40825		11.97776	74.29232			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.14807		75.68640		12.17292	75.56917			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.32972		73.27987		12.35551	73.16105			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	12.13597		75.43279		12.15371	75.33084			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.32569		72.30632		12.34404	72.20359			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.49731		73.55055		12.51629	73.44670			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.66522		70.63327		12.68489	70.52808			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	833.65900		833.65900		831.99400	831.99400			0.00	0.00	0	1,114.0
GOVI	On 03/11/2022	GOVI	846.10100		846.10100		844.41900	844.41900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	860.39300		860.39300		858.69000	858.69000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	875.86500		875.86500		874.13700	874.13700			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.18093		162.18093		162.20631	162.20631			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	164.61788		164.61788		164.64514	164.64514			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.75721		165.75721		165.78611	165.78611			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	168.77908		168.77908		168.80959	168.80959			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	120.96910		120.96910		121.25902	121.25902			0.00	84,073,524.50	695	3,894.0
I2029	On 03/11/2022	Bond Future	121.54258		121.54258		121.83799	121.83799			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	123.62567		123.62567		123.92725	123.92725			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	124.59678		124.59678		124.90477	124.90477			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	115.60415		115.60415		115.90344	115.90344			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	116.01290		116.01290		116.31773	116.31773			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	118.00094		118.00094		118.31209	118.31209			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	118.78458		118.78458		119.10213	119.10213			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			130.69037		130.69037		131.67533	131.67533			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			132.65435		132.65435		133.65540	133.65540			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			133.03634		133.03634		134.05522	134.05522			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			135.46267		135.46267		136.50114	136.50114			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			120.24428		120.24428		121.34079	121.34079			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			120.09640		120.09640		121.21049	121.21049			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			122.15546		122.15546		123.28975	123.28975			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			122.36852		122.36852		123.52435	123.52435			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			122.69601		122.69601		124.07597	124.07597			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			124.53952		124.53952		125.94134	125.94134			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			124.57341		124.57341		126.00011	126.00011			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			126.84532		126.84532		128.29891	128.29891			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			322.95500		322.95500		324.39900	324.39900			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			327.85400		327.85400		329.32300	329.32300			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			333.46900		333.46900		334.96600	334.96600			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			339.54200		339.54200		341.06800	341.06800			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.95500		95.04500		4.95500	95.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.03500		94.96500		5.04500	94.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.38000		94.62000		5.40000	94.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.48500		94.51500		5.50500	94.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.81000		94.19000		5.82000	94.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.89000		94.11000		5.91000	94.09000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.20000		93.80000		6.21000	93.79000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.61500		93.38500		6.66500	93.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.97000		93.03000		7.03000	92.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.14000		92.86000		7.19000	92.81000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.27500		92.72500		7.31500	92.68500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.37500		92.62500		7.42500	92.57500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.38659		109.00477		8.41536	108.89659		5.14	0.00	0.00	0	81,225.0
R186	On 04/08/2022	Bond Future	6.96	Call	12.71000		0.01271		11.82000	0.01182	12.710	5.21	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	343.63000		0.34363		322.65000	0.32265	343.630	4.93	0.25	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	43.66000		0.04366		49.66000	0.04966	43.660	6.20	0.04	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.55847		110.61671		8.58910	110.50801		4.94	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 03/11/2022	Bond Future	8.23	Call	902.78000		0.90278		866.66000	0.86666	902.780	4.81	0.38	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	969.06000		0.96906		1,013.82000	1.01382	969.060	5.19	0.37	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			8.69284		107.19358		8.72559	107.08410		4.87	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.81011		109.12921		8.84537	109.01854		4.69	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			328.18127		328.18127		328.23077	328.23077			0.00	0.00	0	870.0
R197	On 03/11/2022	Bond Future			333.11067		333.11067		333.16396	333.16396			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			330.09768		330.09768		330.15387	330.15387			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.11978		336.11978		336.17915	336.17915			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			250.38996		250.38996		251.29409	251.29409			0.00	0.00	0	6,593.0
R202	On 03/11/2022	Bond Future			254.15076		254.15076		255.07097	255.07097			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			253.87303		253.87303		254.81065	254.81065			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			258.50197		258.50197		259.45809	259.45809			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			5.76245		104.50161		5.81155	104.47476		0.60	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.57114		102.12910		5.65642	102.10283		0.34	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			9.86745		90.50125		9.91129	90.28795		8.48	0.00	0.00	0	97,820.0
R2030	On 04/08/2022	Bond Future	8.30	Call	7.26000		0.00726		6.26000	0.00626	7.260	7.96	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	154.26000		0.15426		137.07000	0.13707	154.260	7.99	0.10	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	152.12000		0.15212		175.75000	0.17575	152.120	9.82	0.08	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.03968		91.84106		10.08544	91.62548		8.16	0.00	0.00	0	18,740.0
R2030	On 03/11/2022	Bond Future	9.70	Call	1,252.39000		1.25239		1,177.84000	1.17784	1,252.390	8.00	0.38	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	2,400.70000		2.40070		2,285.75000	2.28575	2,400.700	8.29	0.57	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	320.51000		0.32051		348.34000	0.34834	320.510	9.78	0.11	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.19181		89.38990		10.23968	89.17158		8.16	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	381.42000		0.38142		354.82000	0.35482	381.420	7.63	0.14	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,786.39000		3.78639		3,934.20000	3.93420	3,786.390	7.83	0.65	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,003.57000		3.00357		3,132.90000	3.13290	3,003.570	7.99	0.56	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.33721		91.00566		10.38738	90.78408		7.89	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.58	Call	1,316.40000		1.31640		1,250.54000	1.25054	1,316.400	7.52	0.32	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	10.00	Call	2,060.74000		2.06074		1,971.17000	1.97117	2,060.740	7.76	0.43	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,331.63000		1.33163		1,396.28000	1.39628	1,331.630	8.76	0.27	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	12.04	Put	815.07000		0.81507		857.61000	0.85761	815.070	9.47	0.17	0.00	0	1,080.0

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
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			10.31008		90.55497		10.34835	90.34431		9.41	0.00	0.00	0	80,070.0
R2032	On 04/08/2022	Bond Future	8.97	Call	12.20000		0.01220		10.65000	0.01065	12.200	8.26	0.01	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	320.93000		0.32093		291.60000	0.29160	320.930	8.75	0.18	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	418.02000		0.41802		381.69000	0.38169	418.020	8.86	0.21	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	2,085.97000		2.08597		1,969.04000	1.96904	2,085.970	9.67	0.62	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	11.00	Put	391.01000		0.39101		436.92000	0.43692	391.010	10.44	0.17	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	103.26000		0.10326		119.03000	0.11903	103.260	11.25	0.05	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.47936		87.74302		10.51912	87.53012		9.47	0.00	0.00	0	87,927.0
R2032	On 03/11/2022	Bond Future	9.31	Call	232.17000		0.23217		213.81000	0.21381	232.170	8.42	0.10	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	259.95000		0.25995		239.68000	0.23968	259.950	8.41	0.11	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	323.66000		0.32366		299.13000	0.29913	323.660	8.40	0.13	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	911.28000		0.91128		856.46000	0.85646	911.280	8.90	0.29	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,290.65000		3.29065		3,433.58000	3.43358	3,290.650	9.11	0.64	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,123.42000		3.12342		3,262.24000	3.26224	3,123.420	9.17	0.62	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,501.74000		1.50174		1,423.52000	1.42352	1,501.740	9.22	0.41	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,163.44000		2.16344		2,274.82000	2.27482	2,163.440	9.46	0.48	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	1,992.43000		1.99243		2,098.07000	2.09807	1,992.430	9.52	0.46	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,760.35000		2.76035		2,644.24000	2.64424	2,760.350	9.62	0.58	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	601.34000		0.60134		644.26000	0.64426	601.340	10.78	0.17	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	241.63000		0.24163		261.47000	0.26147	241.630	11.83	0.08	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.62822		89.22987		10.66956	89.01420		9.07	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	394.93000		0.39493		369.60000	0.36960	394.930	8.23	0.13	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	520.20000		0.52020		488.30000	0.48830	520.200	8.24	0.17	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	1,127.42000		1.12742		1,070.03000	1.07003	1,127.420	8.63	0.29	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,073.32000		4.07332		4,216.01000	4.21601	4,073.320	8.83	0.63	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,706.94000		1.70694		1,629.96000	1.62996	1,706.940	8.88	0.39	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,037.04000		3.03704		3,156.91000	3.15691	3,037.040	9.07	0.52	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,819.85000		2.81985		2,712.73000	2.71273	2,819.850	9.19	0.53	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	898.82000		0.89882		946.92000	0.94692	898.820	10.52	0.20	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	368.36000		0.36836		391.22000	0.39122	368.360	11.36	0.09	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.76692		86.68335		10.80997	86.46442		9.18	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			10.71451		91.38034		10.75263	91.14449		10.55	0.00	0.00	0	129,151.0
R2035	On 04/08/2022	Bond Future	9.53	Call	27.30000		0.02730		23.95000	0.02395	27.300	9.15	0.02	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	108.08000		0.10808		96.10000	0.09610	108.080	9.18	0.07	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,127.65000		1.12765		1,047.56000	1.04756	1,127.650	10.29	0.40	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	1,897.48000		1.89748		2,038.21000	2.03821	1,897.480	10.42	0.54	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	753.32000		0.75332		830.53000	0.83053	753.320	11.07	0.27	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	77.93000		0.07793		90.57000	0.09057	77.930	12.75	0.04	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.87869		88.24533		10.91819	88.00683		10.65	0.00	0.00	0	3,020.0

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	9.82	Call	331.48000	0.33148		306.14000	0.30614	331.480	9.42	0.12	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,026.33000	1.02633		965.66000	0.96566	1,026.330	10.14	0.29	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,529.39000	3.52939		3,683.23000	3.68323	3,529.390	10.47	0.61	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,209.44000	2.20944		2,324.89000	2.32489	2,209.440	10.90	0.44	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	3,090.79000	3.09079		2,962.47000	2.96247	3,090.790	10.98	0.58	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	314.78000	0.31478		339.26000	0.33926	314.780	13.58	0.08	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			11.02770	89.73967		11.06866	89.49807		10.25	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	517.85000	0.51785		485.47000	0.48547	517.850	9.20	0.15	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,209.08000	1.20908		1,146.55000	1.14655	1,209.080	9.57	0.28	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,228.03000	4.22803		4,380.17000	4.38017	4,228.030	9.96	0.60	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,118.04000	3.11804		2,999.06000	2.99906	3,118.040	10.29	0.52	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,958.78000	2.95878		3,080.65000	3.08065	2,958.780	10.30	0.47	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	399.73000	0.39973		424.30000	0.42430	399.730	12.86	0.09	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.16004	86.86320		11.20253	86.61780		10.37	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			10.91475	82.85354		10.94257	82.67979		11.79	0.00	0.00	0	126,442.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	165.24000	0.16524		154.02000	0.15402	165.240	10.70	0.09	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,771.04000	1.77104		1,871.39000	1.87139	1,771.040	11.99	0.50	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,833.92000	2.83392		2,731.08000	2.73108	2,833.920	12.53	0.67	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	687.56000	0.68756		741.48000	0.74148	687.560	12.96	0.24	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	236.59000	0.23659		260.61000	0.26061	236.590	13.94	0.10	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.06949	84.08048		11.09823	83.90494		11.35	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.20979	81.24806		11.23950	81.07041		11.52	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.34313	82.71791		11.37387	82.53770		11.12	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			11.04615	84.54507		11.06876	84.39339		12.52	0.00	0.00	0	120,054.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	14.36000	0.01436		13.59000	0.01359	14.360	10.90	0.01	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	849.29000	0.84929		814.58000	0.81458	849.290	12.06	0.31	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	179.65000	0.17965		196.54000	0.19654	179.650	14.87	0.07	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.19698	85.79709		11.22030	85.64403		12.06	0.00	0.00	0	3,965.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	1,344.30000	1.34430		1,302.81000	1.30281	1,344.300	11.69	0.32	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,794.46000	2.79446		2,724.61000	2.72461	2,794.460	12.29	0.52	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	643.36000	0.64336		671.77000	0.67177	643.360	14.65	0.14	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			11.33406	82.74358		11.35815	82.58872		12.25	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.46411	84.24084		11.48900	84.08385		11.82	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			11.05872	81.42445		11.08637	81.23494		13.32	0.00	0.00	0	76,692.0	
R2044	On 03/11/2022	Bond Future			11.20102	82.63028		11.22956	82.43881		12.84	0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.33005	79.64834		11.35954	79.45441		13.07	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
R2044	On 04/05/2023	Bond Future			11.45205		81.08971		11.48253	80.89288		12.63	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			10.97894		84.88379		11.01156	84.65251		13.13	0.00	0.00	0	200,684.0
R2048	On 04/08/2022	Bond Future	10.20	Call	191.66000		0.19166		175.26000	0.17526	191.660	11.63	0.10	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,648.46000		1.64846		1,556.89000	1.55689	1,648.460	12.98	0.46	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	1,857.44000		1.85744		1,983.72000	1.98372	1,857.440	13.13	0.48	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.11837		81.71597		11.15210	81.48204		13.33	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.24471		83.10003		11.27960	82.86290		12.87	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.35626		80.16733		11.39231	79.92655		13.12	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			10.75072		70.40904		10.77309	70.28813		11.89	0.00	0.00	0	27,943.0
R209	On 03/11/2022	Bond Future			10.89747		68.30553		10.92053	68.18344		11.99	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	60.24000		0.06024		57.38000	0.05738	60.240	10.58	0.03	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,444.25000		5.44425		5,549.45000	5.54945	5,444.250	10.91	0.83	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,946.25000		1.94625		2,007.96000	2.00796	1,946.250	12.28	0.45	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.02701		69.46287		11.05077	69.33938		11.58	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.14737		67.56721		11.17189	67.44199		11.69	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			224.59821		224.59821		224.98149	224.98149			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			225.00970		225.00970		225.40085	225.40085			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			228.86681		228.86681		229.26668	229.26668			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			229.98525		229.98525		230.39413	230.39413			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			10.16562		85.28123		10.19875	85.11710		9.17	0.00	0.00	0	27,150.0
R213	On 03/11/2022	Bond Future			10.33686		83.00375		10.37129	82.83795		9.19	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	227.54000		0.22754		213.07000	0.21307	227.540	8.37	0.11	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	258.34000		0.25834		242.15000	0.24215	258.340	8.36	0.12	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,430.22000		3.43022		3,549.10000	3.54910	3,430.220	8.88	0.68	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,984.28000		2.98428		3,094.78000	3.09478	2,984.280	8.99	0.63	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,389.70000		2.38970		2,487.17000	2.48717	2,389.700	9.15	0.54	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,953.70000		1.95370		2,039.91000	2.03991	1,953.700	9.28	0.48	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.49057		84.40879		10.52640	84.24102		8.75	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	384.31000		0.38431		364.04000	0.36404	384.310	8.04	0.14	0.00	0	476.0

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 02/02/2023	Bond Future	10.01	Put	3,704.72000	3.70472		3,816.72000	3.81672	3,704.720	8.43	0.64	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,772.85000	2.77285		2,867.32000	2.86732	2,772.850	8.66	0.53	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,295.59000	2.29559		2,218.15000	2.21815	2,295.590	8.71	0.50	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	516.02000	0.51602		542.03000	0.54203	516.020	10.56	0.13	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.62671	82.38507		10.66403	82.21487		8.86	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			11.03108	67.39496		11.04825	67.29894		13.08	0.00	71,977,817.28	1,068	13,186.0
R214	On 03/11/2022	Bond Future			11.17336	65.10582		11.19102	65.00902		13.25	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.30244	66.20836		11.32062	66.11053		12.80	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future			11.41684	64.11031		11.43555	64.01121		13.00	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 :													156,051,341.78	1,763	1 302 938.0
Grand Total:													156,051,341.78	1,763	1 302 938.0