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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2022

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	833.18600		833.18600		829.95600	829.95600			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	845.59800		845.59800		842.34300	842.34300			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	859.85800		859.85800		856.57100	856.57100			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	875.30400		875.30400		871.97500	871.97500			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	956.10000		956.10000		951.82100	951.82100			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	970.34300		970.34300		966.02700	966.02700			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	986.70700		986.70700		982.34500	982.34500			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,004.43100		1,004.43100		1,000.01000	1,000.01000			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	848.39200		848.39200		845.06100	845.06100			0.00	0.00	0	134.0
ALBI	On 03/11/2022	Index Future	861.03000		861.03000		857.67300	857.67300			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	875.55000		875.55000		872.16100	872.16100			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	891.27800		891.27800		887.84500	887.84500			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.68727		77.32889		11.74650	77.03352			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	11.89222		74.70736		11.95380	74.40825			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.08399		75.98991		12.14807	75.68640			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.26302		73.58840		12.32972	73.27987			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	12.08730		75.71372		12.13597	75.43279			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.27511		72.59074		12.32569	72.30632			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.44480		73.83917		12.49731	73.55055			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.61062		70.92666		12.66522	70.63327			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	836.94300		836.94300		833.65900	833.65900			0.00	33,477,720.00	4	1,110.0
GOVI	On 03/11/2022	GOVI	849.41100		849.41100		846.10100	846.10100			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	863.73500		863.73500		860.39300	860.39300			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	879.25000		879.25000		875.86500	875.86500			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.43051		162.43051		162.18093	162.18093			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	164.86969		164.86969		164.61788	164.61788			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	166.01125		166.01125		165.75721	165.75721			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	169.03667		169.03667		168.77908	168.77908			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	121.84360		121.84360		120.96910	120.96910			0.00	0.00	0	3,894.0
I2029	On 03/11/2022	Bond Future	122.42898		122.42898		121.54258	121.54258			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	124.52612		124.52612		123.62567	123.62567			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	125.51219		125.51219		124.59678	124.59678			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	116.18371		116.18371		115.60415	115.60415			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	116.59997		116.59997		116.01290	116.01290			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	118.59701		118.59701		118.00094	118.00094			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	119.39021		119.39021		118.78458	118.78458			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			132.57877		132.57877		130.69037	130.69037			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			134.56999		134.56999		132.65435	132.65435			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			134.98275		134.98275		133.03634	133.03634			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			137.44369		137.44369		135.46267	135.46267			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			122.52211		122.52211		120.24428	120.24428			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			122.40723		122.40723		120.09640	120.09640			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			124.50469		124.50469		122.15546	122.15546			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			124.75867		124.75867		122.36852	122.36852			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			124.48468		124.48468		122.69601	122.69601			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			126.35384		126.35384		124.53952	124.53952			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			126.41716		126.41716		124.57341	124.57341			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			128.72172		128.72172		126.84532	126.84532			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			325.73200		325.73200		322.95500	322.95500			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			330.66400		330.66400		327.85400	327.85400			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			336.31800		336.31800		333.46900	333.46900			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			342.43600		342.43600		339.54200	339.54200			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.96500		95.03500		4.95500	95.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.05000		94.95000		5.03500	94.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.39000		94.61000		5.38000	94.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.50500		94.49500		5.48500	94.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.82500		94.17500		5.81000	94.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.94000		94.06000		5.89000	94.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.24000		93.76000		6.20000	93.80000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.67000		93.33000		6.61500	93.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.01000		92.99000		6.97000	93.03000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.20000		92.80000		7.14000	92.86000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.29000		92.71000		7.27500	92.72500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.40500		92.59500		7.37500	92.62500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.27349		109.43136		8.38659	109.00477		5.14	0.00	0.00	0	81,225.0
R186	On 04/08/2022	Bond Future	6.96	Call	17.75000		0.01775		12.71000	0.01271	17.750	5.21	0.02	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	444.59000		0.44459		343.63000	0.34363	444.590	4.93	0.31	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	26.37000		0.02637		43.66000	0.04366	26.370	6.20	0.02	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.43717		111.04857		8.55847	110.61671		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	Open Interest
R186	On 03/11/2022	Bond Future	8.23	Call	1,062.32000		1.06232		902.78000	0.90278	1,062.320	4.81	0.42	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	807.57000		0.80757		969.06000	0.96906	807.570	5.19	0.32	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			8.56221		107.63167		8.69284	107.19358		4.87	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.66874		109.57440		8.81011	109.12921		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			328.58750		328.58750		328.18127	328.18127			0.00	0.00	0	870.0
R197	On 03/11/2022	Bond Future			333.51995		333.51995		333.11067	333.11067			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			330.50890		330.50890		330.09768	330.09768			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.53629		336.53629		336.11978	336.11978			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			252.11284		252.11284		250.38996	250.38996			0.00	0.00	0	6,593.0
R202	On 03/11/2022	Bond Future			255.89722		255.89722		254.15076	254.15076			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			255.64608		255.64608		253.87303	253.87303			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			260.30554		260.30554		258.50197	258.50197			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			5.64629		104.56520		5.76245	104.50161		0.60	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.36503		102.19265		5.57114	102.12910		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			9.78734		90.89269		9.86745	90.50125		8.48	0.00	7,180,522.51	79	97,899.0
R2030	On 04/08/2022	Bond Future	8.30	Call	8.86000		0.00886		7.26000	0.00726	8.860	7.96	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	185.36000		0.18536		154.26000	0.15426	185.360	7.99	0.12	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	110.81000		0.11081		152.12000	0.15212	110.810	9.82	0.07	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			9.95593		92.23733		10.03968	91.84106		8.16	0.00	0.00	0	18,740.0
R2030	On 03/11/2022	Bond Future	9.70	Call	1,391.49000		1.39149		1,252.39000	1.25239	1,391.490	8.00	0.41	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	2,614.40000		2.61440		2,400.70000	2.40070	2,614.400	8.29	0.60	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	270.20000		0.27020		320.51000	0.32051	270.200	9.78	0.09	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.10403		89.79201		10.19181	89.38990		8.16	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	431.61000		0.43161		381.42000	0.38142	431.610	7.63	0.15	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,516.61000		3.51661		3,786.39000	3.78639	3,516.610	7.83	0.63	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	2,767.97000		2.76797		3,003.57000	3.00357	2,767.970	7.99	0.54	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.24508		91.41439		10.33721	91.00566		7.89	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.58	Call	1,440.36000		1.44036		1,316.40000	1.31640	1,440.360	7.52	0.34	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	10.00	Call	2,228.57000		2.22857		2,060.74000	2.06074	2,228.570	7.76	0.45	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,213.96000		1.21396		1,331.63000	1.33163	1,213.960	8.76	0.25	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	12.04	Put	737.42000		0.73742		815.07000	0.81507	737.420	9.47	0.16	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	Options 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		10.23571	90.96627		10.31008	90.55497		9.41	0.00	0.00	0	80,070.0
R2032	On 04/08/2022	Bond Future	8.97	Call	14.96000	0.01496	12.20000	0.01220	14.960	8.26	0.01	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	378.16000	0.37816	320.93000	0.32093	378.160	8.75	0.20	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	489.10000	0.48910	418.02000	0.41802	489.100	8.86	0.25	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	2,316.91000	2.31691	2,085.97000	2.08597	2,316.910	9.67	0.66	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	11.00	Put	303.96000	0.30396	391.01000	0.39101	303.960	10.44	0.14	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	74.09000	0.07409	103.26000	0.10326	74.090	11.25	0.04	0.00	0	800.0
R2032	On 03/11/2022	Bond Future		10.40193	88.15963		10.47936	87.74302		9.47	0.00	352,638.52	4	87,931.0
R2032	On 03/11/2022	Bond Future	9.31	Call	268.89000	0.26889	232.17000	0.23217	268.890	8.42	0.12	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	300.53000	0.30053	259.95000	0.25995	300.530	8.41	0.13	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	372.82000	0.37282	323.66000	0.32366	372.820	8.40	0.15	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	1,020.39000	1.02039	911.28000	0.91128	1,020.390	8.90	0.32	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,012.98000	3.01298	3,290.65000	3.29065	3,012.980	9.11	0.61	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	2,853.82000	2.85382	3,123.42000	3.12342	2,853.820	9.17	0.59	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,656.89000	1.65689	1,501.74000	1.50174	1,656.890	9.22	0.43	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	1,947.71000	1.94771	2,163.44000	2.16344	1,947.710	9.46	0.45	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	1,787.96000	1.78796	1,992.43000	1.99243	1,787.960	9.52	0.43	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,989.80000	2.98980	2,760.35000	2.76035	2,989.800	9.62	0.61	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	518.57000	0.51857	601.34000	0.60134	518.570	10.78	0.15	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	203.34000	0.20334	241.63000	0.24163	203.340	11.83	0.07	0.00	0	750.0
R2032	On 02/02/2023	Bond Future		10.54759	89.65257		10.62822	89.22987		9.07	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	445.82000	0.44582	394.93000	0.39493	445.820	8.23	0.15	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	584.26000	0.58426	520.20000	0.52020	584.260	8.24	0.18	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	1,241.93000	1.24193	1,127.42000	1.12742	1,241.930	8.63	0.31	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	3,795.82000	3.79582	4,073.32000	4.07332	3,795.820	8.83	0.61	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,860.00000	1.86000	1,706.94000	1.70694	1,860.000	8.88	0.41	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	2,804.36000	2.80436	3,037.04000	3.03704	2,804.360	9.07	0.50	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	3,032.03000	3.03203	2,819.85000	2.81985	3,032.030	9.19	0.55	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	805.54000	0.80554	898.82000	0.89882	805.540	10.52	0.18	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	324.01000	0.32401	368.36000	0.36836	324.010	11.36	0.08	0.00	0	750.0
R2032	On 04/05/2023	Bond Future		10.68284	87.11307		10.76692	86.68335		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		10.65581	91.74530		10.71451	91.38034		10.55	0.00	2,477,123.10	27	129,178.0
R2035	On 04/08/2022	Bond Future	9.53	Call	31.14000	0.03114	27.30000	0.02730	31.140	9.15	0.02	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	123.57000	0.12357	108.08000	0.10808	123.570	9.18	0.08	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,243.80000	1.24380	1,127.65000	1.12765	1,243.800	10.29	0.43	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	1,672.01000	1.67201	1,897.48000	1.89748	1,672.010	10.42	0.50	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	628.47000	0.62847	753.32000	0.75332	628.470	11.07	0.24	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	57.45000	0.05745	77.93000	0.07793	57.450	12.75	0.03	0.00	0	400.0
R2035	On 03/11/2022	Bond Future		10.81780	88.61481		10.87869	88.24533		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	368.71000	0.36871		331.48000	0.33148	368.710	9.42	0.14	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,116.60000	1.11660		1,026.33000	1.02633	1,116.600	10.14	0.31	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,286.78000	3.28678		3,529.39000	3.52939	3,286.780	10.47	0.58	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,026.17000	2.02617		2,209.44000	2.20944	2,026.170	10.90	0.42	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	3,285.15000	3.28515		3,090.79000	3.09079	3,285.150	10.98	0.60	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	274.45000	0.27445		314.78000	0.31478	274.450	13.58	0.07	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			10.96446	90.11459		11.02770	89.73967		10.25	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	566.67000	0.56667		517.85000	0.51785	566.670	9.20	0.16	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,303.98000	1.30398		1,209.08000	1.20908	1,303.980	9.57	0.30	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,989.28000	3.98928		4,228.03000	4.22803	3,989.280	9.96	0.58	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,299.81000	3.29981		3,118.04000	3.11804	3,299.810	10.29	0.54	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,766.77000	2.76677		2,958.78000	2.95878	2,766.770	10.30	0.45	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	359.74000	0.35974		399.73000	0.39973	359.740	12.86	0.08	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.09441	87.24421		11.16004	86.86320		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			10.86635	83.15711		10.91475	82.85354		11.79	0.00	0.00	0	126,442.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	180.28000	0.18028		165.24000	0.16524	180.280	10.70	0.10	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,586.15000	1.58615		1,771.04000	1.77104	1,586.150	11.99	0.47	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,005.44000	3.00544		2,833.92000	2.83392	3,005.440	12.53	0.70	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	586.52000	0.58652		687.56000	0.68756	586.520	12.96	0.22	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	191.24000	0.19124		236.59000	0.23659	191.240	13.94	0.08	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.01941	84.38768		11.06949	84.08048		11.35	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.15791	81.55964		11.20979	81.24806		11.52	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.28936	83.03458		11.34313	82.71791		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			10.99266	84.90563		11.04615	84.54507		12.52	0.00	0.00	0	120,054.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	15.81000	0.01581		14.36000	0.01436	15.810	10.90	0.01	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	929.79000	0.92979		849.29000	0.84929	929.790	12.06	0.33	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	140.61000	0.14061		179.65000	0.17965	140.610	14.87	0.06	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.14162	86.16218		11.19698	85.79709		12.06	0.00	0.00	0	3,965.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	1,442.84000	1.44284		1,344.30000	1.34430	1,442.840	11.69	0.34	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,960.90000	2.96090		2,794.46000	2.79446	2,960.900	12.29	0.54	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	575.54000	0.57554		643.36000	0.64336	575.540	14.65	0.13	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			11.27673	83.11395		11.33406	82.74358		12.25	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.40472	84.61733		11.46411	84.24084		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			11.03109	81.61455		11.05872	81.42445		13.32	0.00	0.00	0	76,692.0	
R2044	On 03/11/2022	Bond Future			11.17250	82.82237		11.20102	82.63028		12.84	0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.30059	79.84285		11.33005	79.64834		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	Options Inter
R2044	On 04/05/2023	Bond Future			11.42160		81.28716		11.45205	81.08971		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			10.94635		85.11602		10.97894	84.88379		13.13	0.00	0.00	0	200,684.0
R2048	On 04/08/2022	Bond Future	10.20	Call	198.18000		0.19818		191.66000	0.19166	198.180	11.63	0.10	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,716.47000		1.71647		1,648.46000	1.64846	1,716.470	12.98	0.48	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	1,706.67000		1.70667		1,857.44000	1.85744	1,706.670	13.13	0.46	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.08468		81.95083		11.11837	81.71597		13.33	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.20987		83.33807		11.24471	83.10003		12.87	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.32026		80.40907		11.35626	80.16733		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			10.69239		70.72573		10.75072	70.40904		11.89	0.00	0.00	0	27,943.0
R209	On 03/11/2022	Bond Future			10.83718		68.62621		10.89747	68.30553		11.99	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	67.91000		0.06791		60.24000	0.06024	67.910	10.58	0.04	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,169.13000		5.16913		5,444.25000	5.44425	5,169.130	10.91	0.81	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,786.63000		1.78663		1,946.25000	1.94625	1,786.630	12.28	0.42	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			10.96469		69.78828		11.02701	69.46287		11.58	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.08290		67.89803		11.14737	67.56721		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			225.86148		225.86148		224.59821	224.59821			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			226.28962		226.28962		225.00970	225.00970			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			230.16653		230.16653		228.86681	228.86681			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			231.30573		231.30573		229.98525	229.98525			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			10.09635		85.62577		10.16562	85.28123		9.17	0.00	0.00	0	27,150.0
R213	On 03/11/2022	Bond Future			10.26472		83.35253		10.33686	83.00375		9.19	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	258.23000		0.25823		227.54000	0.22754	258.230	8.37	0.12	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	292.72000		0.29272		258.34000	0.25834	292.720	8.36	0.13	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,181.01000		3.18101		3,430.22000	3.43022	3,181.010	8.88	0.65	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,752.80000		2.75280		2,984.28000	2.98428	2,752.800	8.99	0.60	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,185.78000		2.18578		2,389.70000	2.38970	2,185.780	9.15	0.52	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,773.58000		1.77358		1,953.70000	1.95370	1,773.580	9.28	0.45	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.41530		84.76268		10.49057	84.40879		8.75	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	427.80000		0.42780		384.31000	0.38431	427.800	8.04	0.15	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	10.01	Put	3,469.95000		3.46995		3,704.72000	3.70472	3,469.950	8.43	0.61	0.00	0	476.0
R213	10.35	Put	2,575.18000		2.57518		2,772.85000	2.77285	2,575.180	8.66	0.51	0.00	0	476.0
R213	10.43	Call	2,460.53000		2.46053		2,295.59000	2.29559	2,460.530	8.71	0.52	0.00	0	912.0
R213	12.20	Put	461.61000		0.46161		516.02000	0.51602	461.610	10.56	0.12	0.00	0	912.0
R213			10.54817		82.74475		10.62671	82.38507		8.86	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.98309		67.66454		11.03108	67.39496		13.08	0.00	7,443,099.40	110	13,296.0
R214			11.12379		65.37876		11.17336	65.10582		13.25	0.00	0.00	0	0.0
R214			11.25122		66.48526		11.30244	66.20836		12.80	0.00	0.00	0	0.0
R214			11.36395		64.39174		11.41684	64.11031		13.00	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												50,931,103.53	224	1 303 154.0
Grand Total:												50,931,103.53	224	1 303 154.0