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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2022

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
<b>Derivatives</b>														
AL37	On 04/08/2022	Index Future	823.75600	823.75600	823.75600	825.95000	825.95000				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	835.54200	835.54200	835.54200	837.77300	837.77300				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	849.02700	849.02700	849.02700	851.30000	851.30000				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	864.05900	864.05900	864.05900	866.37900	866.37900				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	939.28700	939.28700	939.28700	940.81200	940.81200				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	952.72600	952.72600	952.72600	954.27900	954.27900				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	968.10100	968.10100	968.10100	969.68700	969.68700				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	985.24200	985.24200	985.24200	986.86300	986.86300				0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	833.68100	833.68100	833.68100	835.91600	835.91600				0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	845.60900	845.60900	845.60900	847.88200	847.88200				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	859.25500	859.25500	859.25500	861.57200	861.57200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	874.46900	874.46900	874.46900	876.83300	876.83300				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	11.94137	76.07309		11.91313	76.21120			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.16661	73.38735		12.13705	73.52798			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.38221	74.59202		12.35121	74.73561			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.57826	72.14586		12.54580	72.29257			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	12.34888	74.22463		12.30502	74.47079			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.55597	71.03458		12.51013	71.28474			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.74733	72.20250		12.69944	72.45741			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.92955	69.24113		12.87951	69.50114			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	822.35200	822.35200		824.55600	824.55600			0.00	0.00	0	1,111.00
GOVI	On 03/11/2022	GOVI	834.11800	834.11800		836.35800	836.35800			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	847.57900	847.57900		849.86300	849.86300			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	862.58600	862.58600		864.91600	864.91600			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.26625	162.26625		162.47564	162.47564			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.60424	164.60424		164.81773	164.81773			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.61935	165.61935		165.83768	165.83768			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.59308	168.59308		168.81658	168.81658			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	120.62401	120.62401		121.19777	121.19777			0.00	165,134,269.69	1,369	3,323.00
I2029	On 03/11/2022	Bond Future	121.11725	121.11725		121.70009	121.70009			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	123.10177	123.10177		123.69514	123.69514			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	124.02896	124.02896		124.63393	124.63393			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	115.48530	115.48530		115.99525	115.99525			0.00	164,682,037.80	1,426	6,987.00
I2033	On 03/11/2022	Bond Future	115.82111	115.82111		116.33925	116.33925			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.71860	117.71860		118.24624	118.24624			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	118.46480	118.46480		119.00274	119.00274			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2022	Bond Future			130.68353	130.68353		131.98230	131.98230			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future			132.56664	132.56664		133.88502	133.88502			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.84709	132.84709		134.18804	134.18804			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			135.23360	135.23360		136.59960	136.59960			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			120.28764	120.28764		121.87401	121.87401			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future			120.06500	120.06500		121.67509	121.67509			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			122.03297	122.03297		123.67028	123.67028			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			122.20944	122.20944		123.87721	123.87721			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2022	Bond Future			122.69769	122.69769		123.12386	123.12386			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			124.46540	124.46540		124.89857	124.89857			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			124.40400	124.40400		124.84517	124.84517			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			126.63834	126.63834		127.08842	127.08842			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			323.24200	323.24200		324.70000	324.70000			0.00	0.00	0	759.00
IGOV	On 03/11/2022	Index Future			327.94600	327.94600		329.42700	329.42700			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future			333.31600	333.31600		334.82400	334.82400			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future			339.29400	339.29400		340.83100	340.83100			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.92500	95.07500		4.92500	95.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.04500	94.95500		5.04500	94.95500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.47000	94.53000		5.45000	94.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.58500	94.41500		5.56500	94.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.99000	94.01000		5.95000	94.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.08000	93.92000		6.05000	93.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.47000	93.53000		6.43000	93.57000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.96500	93.03500		6.90500	93.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.42000	92.58000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.62000	92.38000		7.56000	92.44000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.80500	92.19500		7.73500	92.26500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.90500	92.09500		7.84500	92.15500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.61300	108.15711		8.53184	108.46000		4.78	0.00	1,081,571.10	10	81,021.00
R186	On 04/08/2022	Bond Future	6.96	Call	1.26000	0.00126		2.22000	0.00222	1.260	5.08	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	100.20000	0.10020		141.27000	0.14127	100.200	4.61	0.11	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	42.97000	0.04297		33.49000	0.03349	42.970	5.94	0.04	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.82117	109.68889		8.73367	109.99680		4.61	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 03/11/2022	Bond Future	8.23	Call	460.79000	0.46079		547.48000	0.54748	460.790	4.42	0.25	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,155.16000	1.15516		1,024.77000	1.02477	1,155.160	4.71	0.46	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.00137	106.16780		8.90659	106.48159		4.65	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.15427	108.05519		9.05120	108.37540		4.49	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			329.18986	329.18986		329.12162	329.12162			0.00	0.00	0	870.00
R197	On 03/11/2022	Bond Future			333.93183	333.93183		333.86480	333.86480			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			330.67799	330.67799		330.61254	330.61254			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.61986	336.61986		336.55576	336.55576			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			252.72601	252.72601		252.65359	252.65359			0.00	0.00	0	6,586.00
R202	On 03/11/2022	Bond Future			256.36634	256.36634		256.29469	256.29469			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			255.93190	255.93190		255.86113	255.86113			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			260.52771	260.52771		260.45766	260.45766			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			5.59445	104.59360		5.59551	104.59302		0.55	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future			5.47412	102.15901		5.47371	102.15913		0.32	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			10.10190	89.36798		10.06823	89.52961		7.93	0.00	207,869,921.48	2,326	99,215.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.28000	0.00028		0.40000	0.00040	0.280	7.46	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	22.38000	0.02238		27.96000	0.02796	22.380	7.27	0.02	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	145.76000	0.14576		135.33000	0.13533	145.760	9.01	0.10	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.29750	90.63496		10.26207	90.79948		7.69	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	659.42000	0.65942		708.55000	0.70855	659.420	7.36	0.26	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,544.83000	1.54483		1,629.15000	1.62915	1,544.830	7.66	0.47	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	331.38000	0.33138		314.87000	0.31487	331.380	9.06	0.13	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.47800	88.09466		10.44059	88.26261		7.74	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	171.36000	0.17136		186.09000	0.18609	171.360	7.26	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	279.79000	0.27979		301.75000	0.30175	279.790	7.22	0.11	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,501.32000	4.50132		4,379.15000	4.37915	4,501.320	7.26	0.75	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	960.89000	0.96089		1,015.89000	1.01589	960.890	7.36	0.30	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,583.93000	3.58393		3,477.17000	3.47717	3,583.930	7.42	0.67	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,115.11000	1.11511		1,071.22000	1.07122	1,115.110	8.28	0.29	0.00	0	400.00
R2030	On 04/05/2023	Bond Future			10.64366	89.66298		10.60416	89.83460		7.43	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	321.22000	0.32122		343.54000	0.34354	321.220	6.80	0.12	0.00	0	400.00

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R2030	On 04/05/2023	Bond Future	9.58	Call	717.19000	0.71719		758.64000	0.75864	717.190	6.83	0.22	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.78	Call	932.36000	0.93236		982.49000	0.98249	932.360	6.86	0.27	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,250.63000	1.25063		1,311.60000	1.31160	1,250.630	7.00	0.33	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,405.81000	1.40581		1,356.39000	1.35639	1,405.810	7.86	0.31	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,123.81000	1.12381		1,083.42000	1.08342	1,123.810	8.13	0.26	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	12.04	Put	809.91000	0.80991		780.22000	0.78022	809.910	8.55	0.19	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			10.55112	89.23935		10.52766	89.36624		8.91	0.00	0.00	0	79,278.00
R2032	On 04/08/2022	Bond Future	8.97	Call	0.69000	0.00069		0.91000	0.00091	0.690	7.94	0.00	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	62.13000	0.06213		72.16000	0.07216	62.130	7.97	0.05	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	93.66000	0.09366		107.43000	0.10743	93.660	8.05	0.08	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	1,110.84000	1.11084		1,182.77000	1.18277	1,110.840	8.91	0.47	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.70	Put	908.11000	0.90811		869.92000	0.86992	908.110	9.13	0.39	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.00	Put	454.69000	0.45469		435.07000	0.43507	454.690	9.57	0.23	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	97.79000	0.09779		94.09000	0.09409	97.790	10.49	0.06	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.74121	86.35356		10.71660	86.48289		9.00	0.00	431,767.80	5	87,936.00
R2032	On 03/11/2022	Bond Future	9.31	Call	75.26000	0.07526		82.43000	0.08243	75.260	7.98	0.04	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	86.68000	0.08668		94.74000	0.09474	86.680	7.97	0.05	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	114.13000	0.11413		124.25000	0.12425	114.130	7.95	0.06	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	391.97000	0.39197		418.31000	0.41831	391.970	8.08	0.17	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,030.53000	4.03053		3,937.80000	3.93780	4,030.530	8.32	0.76	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,830.21000	3.83021		3,740.35000	3.74035	3,830.210	8.39	0.74	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	786.38000	0.78638		828.78000	0.82878	786.380	8.45	0.28	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,670.53000	2.67053		2,600.27000	2.60027	2,670.530	8.77	0.60	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,458.29000	2.45829		2,392.13000	2.39213	2,458.290	8.83	0.57	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,774.56000	1.77456		1,844.06000	1.84406	1,774.560	8.93	0.48	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	681.04000	0.68104		659.36000	0.65936	681.040	10.01	0.21	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	249.68000	0.24968		241.86000	0.24186	249.680	11.08	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.91449	87.75093		10.88864	87.88309		8.64	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	164.13000	0.16413		175.08000	0.17508	164.130	7.77	0.07	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	229.55000	0.22955		243.93000	0.24393	229.550	7.77	0.09	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	534.62000	0.53462		562.44000	0.56244	534.620	7.76	0.18	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,801.84000	4.80184		4,707.66000	4.70766	4,801.840	7.92	0.75	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	922.52000	0.92252		963.29000	0.96329	922.520	7.98	0.27	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,590.92000	3.59092		3,512.97000	3.51297	3,590.920	8.25	0.63	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,811.40000	1.81140		1,873.72000	1.87372	1,811.400	8.39	0.43	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	946.13000	0.94613		920.14000	0.92014	946.130	9.51	0.23	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	392.70000	0.39270		381.92000	0.38192	392.700	10.69	0.10	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.07067	85.15423		11.04353	85.28939		8.67	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			10.91505	90.14967		10.88125	90.35536		10.03	0.00	24,069,961.89	267	128,568.00

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 04/08/2022	Bond Future	9.53	Call	2.51000	0.00251	3.42000	0.00342	2.510	8.73	0.00	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	17.74000	0.01774	22.68000	0.02268	17.740	8.74	0.02	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	513.06000	0.51306	577.37000	0.57737	513.060	9.76	0.25	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,413.23000	2.41323	2,287.50000	2.28750	2,413.230	9.89	0.68	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	921.10000	0.92110	862.12000	0.86212	921.100	10.57	0.36	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	66.80000	0.06680	62.32000	0.06232	66.800	12.18	0.04	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.09645	86.94206	11.06117	87.15131		10.13	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	119.98000	0.11998	134.94000	0.13494	119.980	8.78	0.06	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	485.34000	0.48534	529.07000	0.52907	485.340	9.19	0.18	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,121.29000	4.12129	3,979.80000	3.97980	4,121.290	9.61	0.71	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,566.36000	2.56636	2,464.12000	2.46412	2,566.360	10.12	0.53	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,109.70000	2.10970	2,222.12000	2.22212	2,109.700	10.18	0.49	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	301.17000	0.30117	286.65000	0.28665	301.170	12.73	0.09	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.26589	88.34812	11.22902	88.56142		9.68	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	233.49000	0.23349	254.41000	0.25441	233.490	8.59	0.09	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	276.67000	0.27667	300.66000	0.30066	276.670	8.59	0.10	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.30	Call	621.41000	0.62141	666.35000	0.66635	621.410	8.66	0.19	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,183.37000	1.18337	1,253.23000	1.25323	1,183.370	9.08	0.30	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,827.89000	4.82789	4,685.99000	4.68599	4,827.890	9.11	0.69	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,142.05000	2.14205	2,243.31000	2.24331	2,142.050	9.51	0.44	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,369.63000	3.36963	3,258.34000	3.25834	3,369.630	9.52	0.55	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,357.42000	1.35742	1,304.09000	1.30409	1,357.420	10.53	0.28	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	13.22	Put	428.17000	0.42817	410.72000	0.41072	428.170	12.37	0.10	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.41186	85.42329	11.37338	85.64108		9.73	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	367.84000	0.36784	394.67000	0.39467	367.840	8.79	0.11	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,246.49000	1.24649	1,312.77000	1.31277	1,246.490	9.20	0.28	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,351.17000	1.35117	1,303.58000	1.30358	1,351.170	11.08	0.24	0.00	0	400.00
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			11.11992	81.58476	11.08103	81.82303		11.26	0.00	0.00	0	135,028.00
R2037	On 04/08/2022	Bond Future	10.10	Call	26.00000	0.02600	33.64000	0.03364	26.000	9.82	0.02	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,211.82000	2.21182	2,074.49000	2.07449	2,211.820	11.12	0.64	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	1,759.27000	1.75927	1,910.41000	1.91041	1,759.270	11.56	0.57	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	774.16000	0.77416	714.91000	0.71491	774.160	11.96	0.31	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	228.94000	0.22894	210.38000	0.21038	228.940	13.07	0.11	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.29103	82.74160	11.25055	82.98382		10.84	0.00	0.00	0	2,000.00
R2037	On 02/02/2023	Bond Future			11.45074	79.82370	11.40853	80.07054		10.94	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.59719	81.24606	11.55322	81.49795		10.47	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			11.24681	83.21371	11.20274	83.50327		11.91	0.00	0.00	0	120,043.00
R2040	On 04/08/2022	Bond Future	9.70	Call	1.17000	0.00117	1.75000	0.00175	1.170	10.56	0.00	0.00	0	460.00

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
R2040	On 04/08/2022	Bond Future	10.70	Call	291.63000	0.29163		348.96000	0.34896	291.630	10.91	0.16	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	159.58000	0.15958		144.06000	0.14406	159.580	13.93	0.08	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.41336	84.39368		11.36751	84.68795		11.47	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	690.31000	0.69031		762.71000	0.76271	690.310	10.67	0.22	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,827.25000	1.82725		1,963.41000	1.96341	1,827.250	11.41	0.43	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	12.52	Put	653.63000	0.65363		613.21000	0.61321	653.630	13.68	0.16	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.56903	81.25228		11.52126	81.55203		11.60	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	324.71000	0.32471		359.93000	0.35993	324.710	10.28	0.10	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,375.97000	1.37597		1,476.96000	1.47696	1,375.970	10.97	0.31	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,556.20000	1.55620		1,478.61000	1.47861	1,556.200	12.69	0.28	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			11.71160	82.70053		11.66189	83.00626		11.11	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	423.61000	0.42361		462.42000	0.46242	423.610	10.00	0.12	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,381.25000	1.38125		1,475.31000	1.47531	1,381.250	10.31	0.29	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,434.36000	1.43436		1,367.88000	1.36788	1,434.360	12.39	0.24	0.00	0	400.00
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			11.27605	79.95450		11.22163	80.31840		12.62	0.00	0.00	0	76,382.00
R2044	On 03/11/2022	Bond Future			11.43415	81.08823		11.37757	81.45792		12.16	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.58167	78.01864		11.52280	78.39491		12.31	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.71643	79.40928		11.65523	79.79293		11.80	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			11.21363	83.24513		11.16419	83.58549		12.42	0.00	34,296,993.56	412	200,280.00
R2048	On 04/08/2022	Bond Future	10.20	Call	26.15000	0.02615		35.95000	0.03595	26.150	10.71	0.02	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.30	Call	46.56000	0.04656		0.00000	0.00000	46.560	10.76	0.03	3,439,288.66	1,200	1,200.00
R2048	On 04/08/2022	Bond Future	10.90	Call	695.57000	0.69557		813.24000	0.81324	695.570	11.80	0.29	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Call	944.46000	0.94446		1,086.78000	1.08678	944.460	12.03	0.36	36,414,222.95	1,200	1,200.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,433.67000	2.43367		2,235.63000	2.23563	2,433.670	12.03	0.64	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.36943	80.00293		11.31799	80.34867		12.61	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.51469	81.29691		11.46113	81.64888		12.09	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.63937	78.31052		11.58373	78.66934		12.25	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			10.95313	69.32590		10.92434	69.47847		11.34	0.00	0.00	0	22,909.00
R209	On 03/11/2022	Bond Future			11.11537	67.16408		11.08543	67.31931		11.44	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	16.48000	0.01648		18.80000	0.01880	16.480	10.10	0.01	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,302.78000	6.30278		6,163.60000	6.16360	6,302.780	9.84	0.91	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,268.72000	2.26872		2,193.36000	2.19336	2,268.720	11.44	0.53	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.26290	68.25080		11.23174	68.40915		10.97	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.39548	66.31502		11.36308	66.47668		11.01	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

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
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	224.96848	224.96848		226.47278	226.47278			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future	225.24496	225.24496		226.77254	226.77254			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	228.93627	228.93627		230.49057	230.49057			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	229.99191	229.99191		231.57586	231.57586			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	10.40162	84.12115		10.37300	84.26071		8.60	0.00	0.00	0	29,440.00
R213	On 03/11/2022	Bond Future	10.59406	81.77555		10.56404	81.91768		8.70	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	77.11000	0.07711	85.38000	0.08538	77.110	7.92	0.05	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	90.48000	0.09048	99.92000	0.09992	90.480	7.90	0.05	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,143.37000	4.14337	4,035.22000	4.03522	4,143.370	8.13	0.80	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,616.00000	3.61600	3,515.86000	3.51586	3,616.000	8.26	0.74	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,907.60000	2.90760	2,820.30000	2.82030	2,907.600	8.46	0.66	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,376.88000	2.37688	2,300.80000	2.30080	2,376.880	8.60	0.58	0	200.00
R213	On 02/02/2023	Bond Future			10.77313	83.09761	10.74158	83.24267		8.36	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	172.70000	0.17270	185.72000	0.18572	172.700	7.67	0.08	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,409.44000	4.40944	4,306.58000	4.30658	4,409.440	7.83	0.74	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,318.22000	3.31822	3,232.21000	3.23221	3,318.220	8.09	0.63	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,495.69000	1.49569	1,558.76000	1.55876	1,495.690	8.15	0.40	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	562.87000	0.56287	543.92000	0.54392	562.870	9.92	0.16	0	912.00
R213	On 04/05/2023	Bond Future			10.92702	81.02824	10.89389	81.17650		8.38	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	11.24966	66.18901		11.20544	66.43012		12.42	0.00	2,515,182.38	38	13,220.00
R214	On 03/11/2022	Bond Future	11.40725	63.84211		11.36134	64.08706		12.59	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.55415	64.87454		11.50643	65.12402		12.09	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.68061	62.73543		11.63112	62.98980		12.20	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
<b>Total for Derivatives :</b>											<b>639,935,217.31</b>	<b>8,253</b>	<b>376.000000000</b>
<b>Grand Total:</b>											<b>639,935,217.31</b>	<b>8,253</b>	<b>376.000000000</b>