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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2022

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
Derivatives														
AL37	On 04/08/2022	Index Future	819.47900	819.47900	818.52500	818.52500					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	831.34200	831.34200	830.39400	830.39400					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	844.79000	844.79000	843.84700	843.84700					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	860.25900	860.25900	859.32100	859.32100					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	927.18100	927.18100	926.29600	926.29600					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	940.60300	940.60300	939.72700	939.72700					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	955.82000	955.82000	954.95200	954.95200					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	973.32100	973.32100	972.46300	972.46300					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	824.03400	824.03400	823.95600	823.95600					0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	835.96300	835.96300	835.90300	835.90300					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	849.48700	849.48700	849.44500	849.44500					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	865.04200	865.04200	865.02200	865.02200					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	12.12183	75.19896		12.10401	75.28463			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.35197	72.51403		12.33326	72.60152			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.57496	73.70802		12.55529	73.79754			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.76913	71.29149		12.74846	71.38333			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	12.53142	73.21506		12.50827	73.34178			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.74398	70.02378		12.71971	70.15290			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.94268	71.17855		12.91726	71.31037			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	13.12450	68.24354		13.09785	68.37848			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	812.74900	812.74900		812.63600	812.63600			0.00	0.00	0	1,111.00
GOVI	On 03/11/2022	GOVI	824.51400	824.51400		824.41900	824.41900			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	837.85300	837.85300		837.77600	837.77600			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	853.19500	853.19500		853.13900	853.13900			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.18119	162.18119		162.14127	162.14127			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.54768	164.54768		164.50846	164.50846			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.57021	165.57021		165.53172	165.53172			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.64681	168.64681		168.60910	168.60910			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	120.17204	120.17204		120.13949	120.13949			0.00	0.00	0	2,791.00
I2029	On 03/11/2022	Bond Future	120.68094	120.68094		120.64884	120.64884			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.66484	122.66484		122.63320	122.63320			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	123.66094	123.66094		123.62981	123.62981			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	114.71328	114.71328		114.51931	114.51931			0.00	0.00	0	7,428.00
I2033	On 03/11/2022	Bond Future	115.05891	115.05891		114.86310	114.86310			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.95020	116.95020		116.75210	116.75210			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	117.75507	117.75507		117.55434	117.55434			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			129.38787	129.38787		129.10395	129.10395			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future			131.27590	131.27590		130.98889	130.98889			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			131.54158	131.54158		131.25111	131.25111			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			133.98716	133.98716		133.69252	133.69252			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			118.42116	118.42116		118.38661	118.38661			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future			118.19363	118.19363		118.15945	118.15945			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			120.13721	120.13721		120.10347	120.10347			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			120.35491	120.35491		120.32169	120.32169			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			120.19162	120.19162		120.15664	120.15664			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			121.94507	121.94507		121.91030	121.91030			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			121.84805	121.84805		121.81381	121.81381			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			124.11301	124.11301		124.07923	124.07923			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			320.38700	320.38700		320.03500	320.03500			0.00	0.00	0	759.00
IGOV	On 03/11/2022	Index Future			325.10400	325.10400		324.75400	324.75400			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future			330.44100	330.44100		330.09300	330.09300			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future			336.56700	336.56700		336.22200	336.22200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.09500	94.90500		5.08500	94.91500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.58000	94.42000		5.58000	94.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.76500	94.23500		5.74500	94.25500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.19000	93.81000		6.18000	93.82000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.29000	93.71000		6.29000	93.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.72500	93.27500		6.70500	93.29500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.19000	92.81000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.67500	92.32500		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.81000	92.19000		7.85000	92.15000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.02000	91.98000		8.05000	91.95000			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.10500	91.89500		8.14500	91.85500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.25500	91.74500		8.30500	91.69500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.78120	107.53279		8.80970	107.42745		5.11	0.00	6,344,434.61	59	81,530.00
R186	On 04/08/2022	Bond Future	6.96	Call	0.61000	0.00061		0.76000	0.00076	0.610	5.81	0.00	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	43.14000	0.04314		44.24000	0.04424	43.140	5.00	0.05	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	41.50000	0.04150		54.34000	0.05434	41.500	5.80	0.05	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.99646	109.07539		9.02688	108.96938		4.92	0.00	129,690,638.71	1,189	11,166.00

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	331.64000	0.33164		320.46000	0.32046	331.640	4.63	0.20	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,426.51000	1.42651	1,497.42000	1.49742	1,426.510		4.77	0.53	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.18905	105.54989		9.22165	105.44303		4.97	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.33610	107.49330		9.37114	107.38546		4.79	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			329.44936	329.44936		329.38105	329.38105			0.00	0.00	0	859.00
R197	On 03/11/2022	Bond Future			334.25558	334.25558		334.18882	334.18882			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			331.02413	331.02413		330.95910	330.95910			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			337.18037	337.18037		337.11718	337.11718			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			247.55989	247.55989		247.83345	247.83345			0.00	0.00	0	6,586.00
R202	On 03/11/2022	Bond Future			251.17154	251.17154		251.45076	251.45076			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			250.66491	250.66491		250.95107	250.95107			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			255.32367	255.32367		255.61736	255.61736			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			5.70481	104.53316		5.72486	104.52218		0.58	0.00	0.00	0	24,072.00
R2023	On 03/11/2022	Bond Future			5.61285	102.11625		5.64635	102.10594		0.33	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			10.34564	88.20895		10.35848	88.14843		8.40	0.00	66,421,339.35	753	96,618.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.02000	0.00002		0.03000	0.00003	0.020	7.96	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	4.33000	0.00433		5.33000	0.00533	4.330	7.82	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	209.97000	0.20997		240.46000	0.24046	209.970	8.85	0.15	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.54959	89.47552		10.56289	89.41489		8.18	0.00	16,105,593.60	180	18,796.00
R2030	On 03/11/2022	Bond Future	9.70	Call	395.35000	0.39535		396.39000	0.39639	395.350	7.60	0.18	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,035.87000	1.03587		1,031.54000	1.03154	1,035.870	7.84	0.36	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	444.71000	0.44471		468.53000	0.46853	444.710	8.98	0.17	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.74198	86.92100		10.75580	86.86010		8.21	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	123.17000	0.12317		123.72000	0.12372	123.170	7.76	0.06	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	205.50000	0.20550		205.76000	0.20576	205.500	7.75	0.09	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,471.48000	5.47148		5,530.28000	5.53028	5,471.480	7.68	0.81	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	680.17000	0.68017		676.71000	0.67671	680.170	7.66	0.23	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,421.44000	4.42144		4,477.80000	4.47780	4,421.440	7.65	0.74	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,455.94000	1.45594		1,492.16000	1.49216	1,455.940	8.31	0.36	0.00	0	400.00
R2030	On 04/05/2023	Bond Future			10.90835	88.52382		10.92269	88.46264		7.90	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	250.62000	0.25062		249.63000	0.24963	250.620	7.23	0.09	0.00	0	400.00

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R2030	On 04/05/2023	Bond Future	9.58	Call	567.49000	0.56749		563.95000	0.56395	567.490	7.28	0.18	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	640.28000	0.64028		636.11000	0.63611	640.280	7.29	0.20	0.00	0	500.00
R2030	On 04/05/2023	Bond Future	9.78	Call	738.61000	0.73861		733.57000	0.73357	738.610	7.30	0.22	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	10.00	Call	968.12000	0.96812		961.03000	0.96103	968.120	7.32	0.27	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,604.29000	1.60429		1,592.19000	1.59219	1,604.290	7.56	0.38	0.00	0	500.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,835.72000	1.83572		1,870.94000	1.87094	1,835.720	8.11	0.38	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,478.34000	1.47834		1,509.44000	1.50944	1,478.340	8.36	0.32	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,078.79000	1.07879		1,104.38000	1.10438	1,078.790	8.78	0.24	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	775.39000	0.77539		795.93000	0.79593	775.390	9.29	0.18	0.00	0	500.00
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			10.78085	88.00986		10.79853	87.91621		9.48	0.00	257,604,860.22	2,927	90,265.00
R2032	On 04/08/2022	Bond Future	8.97	Call	0.08000	0.00008		0.12000	0.00012	0.080	8.62	0.00	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	13.01000	0.01301		14.82000	0.01482	13.010	8.37	0.01	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	20.23000	0.02023		22.62000	0.02262	20.230	8.34	0.02	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	504.20000	0.50420		507.42000	0.50742	504.200	8.82	0.30	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.70	Put	1,356.54000	1.35654		1,445.42000	1.44542	1,356.540	9.13	0.55	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.00	Put	675.10000	0.67510		743.19000	0.74319	675.100	9.48	0.34	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	127.96000	0.12796		153.78000	0.15378	127.960	10.33	0.09	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.97799	85.12245		10.99632	85.02814		9.60	0.00	79,504,368.30	934	84,030.00
R2032	On 03/11/2022	Bond Future	9.31	Call	45.47000	0.04547		45.99000	0.04599	45.470	8.62	0.03	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	52.68000	0.05268		53.19000	0.05319	52.680	8.61	0.03	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	70.15000	0.07015		70.59000	0.07059	70.150	8.59	0.04	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	230.99000	0.23099		229.70000	0.22970	230.990	8.49	0.11	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,988.20000	4.98820		5,079.27000	5.07927	4,988.200	8.45	0.84	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,753.27000	4.75327		4,843.64000	4.84364	4,753.270	8.44	0.83	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	441.67000	0.44167		436.95000	0.43695	441.670	8.43	0.19	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,397.18000	3.39718		3,480.79000	3.48079	3,397.180	8.74	0.70	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	3,150.23000	3.15023		3,231.94000	3.23194	3,150.230	8.83	0.67	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,182.73000	1.18273		1,166.85000	1.16685	1,182.730	8.97	0.38	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	897.24000	0.89724		942.46000	0.94246	897.240	9.91	0.27	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	326.97000	0.32697		350.31000	0.35031	326.970	11.02	0.11	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.16101	86.50415		11.18002	86.40901		9.23	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	115.08000	0.11508		114.16000	0.11416	115.080	8.27	0.05	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	163.41000	0.16341		161.86000	0.16186	163.410	8.28	0.07	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	395.13000	0.39513		390.14000	0.39014	395.130	8.31	0.14	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,815.89000	5.81589		5,902.87000	5.90287	5,815.890	8.33	0.80	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	657.96000	0.65796		648.83000	0.64883	657.960	8.34	0.21	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,457.16000	4.45716		4,537.61000	4.53761	4,457.160	8.59	0.70	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,365.89000	1.36589		1,347.16000	1.34716	1,365.890	8.75	0.35	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,288.34000	1.28834		1,331.78000	1.33178	1,288.340	9.81	0.29	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	553.78000	0.55378		578.31000	0.57831	553.780	11.02	0.14	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.31730	83.93903		11.33700	83.84297		9.29	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
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	11.11997	88.91750		11.10172	89.02621		10.60	0.00	0.00	0	129,807.00
R2035	On 04/08/2022	Bond Future	9.53	Call	0.41000	0.00041	0.72000	0.00072	0.410	9.46	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	3.56000	0.00356	5.41000	0.00541	3.560	9.33	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	173.44000	0.17344	207.75000	0.20775	173.440	9.53	0.12	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,205.99000	3.20599	3,143.52000	3.14352	3,205.990	9.68	0.83	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,270.97000	1.27097	1,261.54000	1.26154	1,270.970	10.45	0.49	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	80.36000	0.08036	87.91000	0.08791	80.360	12.21	0.05	0	400.00
R2035	On 03/11/2022	Bond Future	11.30705	85.70807		11.28793	85.81904		10.77	0.00	59,995,649.00	700	3,720.00
R2035	On 03/11/2022	Bond Future	9.82	Call	77.51000	0.07751	86.94000	0.08694	77.510	9.46	0.04	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	276.43000	0.27643	300.79000	0.30079	276.430	9.35	0.12	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,962.45000	4.96245	4,889.22000	4.88922	4,962.450	9.42	0.80	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,198.08000	3.19808	3,151.42000	3.15142	3,198.080	10.12	0.62	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,478.76000	1.47876	1,546.60000	1.54660	1,478.760	10.21	0.40	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	369.04000	0.36904	370.45000	0.37045	369.040	12.63	0.11	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.48461	87.09838		11.46455	87.21190		10.31	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	171.03000	0.17103	183.86000	0.18386	171.030	9.11	0.06	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	204.24000	0.20424	218.92000	0.21892	204.240	9.12	0.07	0	400.00
R2035	On 02/02/2023	Bond Future	10.30	Call	465.72000	0.46572	492.55000	0.49255	465.720	9.18	0.15	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.64	Call	868.29000	0.86829	908.93000	0.90893	868.290	9.39	0.24	0	400.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,754.43000	5.75443	5,682.48000	5.68248	5,754.430	9.41	0.76	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,674.33000	1.67433	1,734.03000	1.73403	1,674.330	9.89	0.37	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,147.96000	4.14796	4,094.59000	4.09459	4,147.960	9.90	0.62	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,750.56000	1.75056	1,730.27000	1.73027	1,750.560	10.82	0.34	0	400.00
R2035	On 02/02/2023	Bond Future	13.22	Put	570.34000	0.57034	567.95000	0.56795	570.340	12.68	0.13	0	1,000.00
R2035	On 04/05/2023	Bond Future	11.62979	84.20482		11.60878	84.32119		10.36	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	287.45000	0.28745	303.56000	0.30356	287.450	9.24	0.09	0	400.00
R2035	On 04/05/2023	Bond Future	10.42	Call	740.70000	0.74070	772.62000	0.77262	740.700	9.40	0.19	0	500.00
R2035	On 04/05/2023	Bond Future	10.60	Call	957.92000	0.95792	995.90000	0.99590	957.920	9.45	0.23	0	400.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,015.18000	2.01518	2,074.80000	2.07480	2,015.180	9.89	0.39	0	500.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,622.01000	1.62201	1,603.09000	1.60309	1,622.010	11.08	0.28	0	400.00
R2035	On 04/05/2023	Bond Future	13.18	Put	930.75000	0.93075	922.09000	0.92209	930.750	12.06	0.17	0	500.00
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	11.30414	80.46995		11.28592	80.57920		11.88	0.00	9,173,574.30	114	139,646.00
R2037	On 04/08/2022	Bond Future	10.10	Call	6.28000	0.00628	9.21000	0.00921	6.280	10.45	0.01	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,853.37000	2.85337	2,799.43000	2.79943	2,853.370	10.85	0.78	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	1,029.82000	1.02982	1,120.49000	1.12049	1,029.820	11.44	0.44	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,004.16000	1.00416	1,002.24000	1.00224	1,004.160	11.77	0.41	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	254.68000	0.25468	265.47000	0.26547	254.680	12.66	0.14	0	1,050.00
R2037	On 03/11/2022	Bond Future	11.47989	81.62563		11.46085	81.73709		11.48	0.00	0.00	0	2,000.00
R2037	On 02/02/2023	Bond Future	11.64645	78.69376		11.62652	78.80774		11.62	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
R2037	On 04/05/2023	Bond Future			11.79160	80.14636		11.77075	80.26321		11.11	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			11.43666	81.98424		11.41839	82.10130		12.52	0.00	0.00	0	125,103.00
R2040	On 04/08/2022	Bond Future	9.70	Call	0.14000	0.00014		0.27000	0.00027	0.140	11.20	0.00	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	97.27000	0.09727		121.10000	0.12110	97.270	11.13	0.07	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	196.35000	0.19635		207.93000	0.20793	196.350	14.00	0.10	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.60817	83.16164		11.58907	83.28114		12.10	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	382.58000	0.38258		413.80000	0.41380	382.580	10.45	0.14	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	10.80	Call	493.22000	0.49322		530.21000	0.53021	493.220	10.54	0.18	0.00	0	1,500.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,245.64000	1.24564		1,309.91000	1.30991	1,245.640	11.30	0.34	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.50	Call	2,072.00000	2.07200		2,154.73000	2.15473	2,072.000	11.79	0.47	0.00	0	1,500.00
R2040	On 03/11/2022	Bond Future	12.52	Put	762.12000	0.76212		759.49000	0.75949	762.120	13.40	0.19	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.77091	80.00447		11.75094	80.12655		12.27	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	244.32000	0.24432		261.41000	0.26141	244.320	10.86	0.08	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,031.12000	1.03112		1,077.54000	1.07754	1,031.120	11.27	0.25	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,930.22000	1.93022		1,908.94000	1.90894	1,930.220	12.93	0.34	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			11.91277	81.48168		11.89189	81.60684		11.74	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	339.80000	0.33980		358.31000	0.35831	339.800	10.48	0.09	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.73	Call	856.02000	0.85602		891.94000	0.89194	856.020	10.66	0.20	0.00	0	500.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,118.65000	1.11865		1,161.60000	1.16160	1,118.650	10.72	0.24	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,304.37000	2.30437		2,370.48000	2.37048	2,304.370	11.27	0.40	0.00	0	500.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,765.53000	1.76553		1,746.08000	1.74608	1,765.530	12.67	0.28	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,079.48000	1.07948		1,069.94000	1.06994	1,079.480	13.71	0.18	0.00	0	500.00
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			11.45153	78.79973		11.43826	78.88607		13.22	0.00	0.00	0	88,483.00
R2044	On 03/11/2022	Bond Future			11.61409	79.93148		11.60021	80.01970		12.78	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future	10.60	Call	298.33000	0.29833		320.66000	0.32066	298.330	11.07	0.12	0.00	0	1,600.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,505.67000	1.50567		1,564.36000	1.56436	1,505.670	12.12	0.38	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.76805	76.84710		11.75351	76.93743		12.97	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.90184	78.26612		11.88662	78.35889		12.42	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			11.38541	82.08212		11.37708	82.13782		12.95	0.00	0.00	0	200,630.00
R2048	On 04/08/2022	Bond Future	10.20	Call	6.39000	0.00639		8.88000	0.00888	6.390	11.35	0.01	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.30	Call	12.00000	0.01200		16.10000	0.01610	12.000	11.30	0.01	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	10.90	Call	308.28000	0.30828		347.35000	0.34735	308.280	11.83	0.17	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Call	456.30000	0.45630		504.60000	0.50460	456.300	11.99	0.23	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	11.00	Put	3,108.52000	3.10852		3,101.12000	3.10112	3,108.520	11.99	0.77	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.54575	78.83783		11.53700	78.89493		13.23	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.69742	80.11690		11.68822	80.17555		12.70	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
R2048	On 04/05/2023	Bond Future			11.82113	77.15856		11.81146	77.21908		12.86	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			11.13916	68.35168		11.12073	68.44730		11.98	0.00	0.00	0	23,438.00
R209	On 03/11/2022	Bond Future			11.30585	66.18834		11.28663	66.28588		12.14	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	10.03000	0.01003		11.80000	0.01180	10.030	10.75	0.01	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	7,229.23000	7.22923		7,143.79000	7.14379	7,229.230	10.62	0.94	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,757.28000	2.75728		2,716.77000	2.71677	2,757.280	11.43	0.62	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.45976	67.26260		11.43972	67.36224		11.67	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.59103	65.35107		11.57013	65.45314		11.71	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2022	Bond Future			224.07066	224.07066		223.65784	223.65784			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			224.37570	224.37570		223.95857	223.95857			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			228.06482	228.06482		227.64260	227.64260			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			229.24757	229.24757		228.81960	228.81960			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			10.64669	82.93864		10.65415	82.90300		9.14	0.00	0.00	0	29,912.00
R213	On 03/11/2022	Bond Future			10.84693	80.59097		10.85459	80.55543		9.24	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	45.77000	0.04577		47.80000	0.04780	45.770	8.54	0.03	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	54.00000	0.05400		56.26000	0.05626	54.000	8.53	0.03	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,120.74000	5.12074		5,161.25000	5.16125	5,120.740	8.38	0.87	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,516.02000	4.51602		4,556.89000	4.55689	4,516.020	8.35	0.83	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,703.66000	3.70366		3,744.96000	3.74496	3,703.660	8.52	0.76	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,085.16000	3.08516		3,126.23000	3.12623	3,085.160	8.70	0.69	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.03689	81.89791		11.04475	81.86251		8.89	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	119.78000	0.11978		121.70000	0.12170	119.780	8.16	0.05	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,361.61000	5.36161		5,399.66000	5.39966	5,361.610	8.15	0.80	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,107.83000	4.10783		4,144.95000	4.14495	4,107.830	8.23	0.71	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,054.34000	1.05434		1,055.71000	1.05571	1,054.340	8.29	0.32	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	722.89000	0.72289		741.59000	0.74159	722.890	9.86	0.20	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.19138	79.85763		11.19943	79.82233		8.93	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

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
R214	On 04/08/2022	Bond Future	11.43633	65.18686		11.41273	65.31217		13.02	0.00	304,813,757.36	4,676	20,898.00
R214	On 03/11/2022	Bond Future	11.59858	62.83721		11.57401	62.96484		13.27	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.75203	63.85655		11.72643	63.98676		12.76	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.87769	61.73854		11.85107	61.87171		12.88	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 :											929,654,215.45	11,532	396.000000000
Grand Total:											929,654,215.45	11,532	396.000000000