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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2022

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	816.18900	816.18900		813.33800	813.33800			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	830.85600	830.85600		826.13300	826.13300			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	845.58100	845.58100		840.78100	840.78100			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	861.18600	861.18600		856.30200	856.30200			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	878.87400	878.87400		873.89500	873.89500			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	932.13500	932.13500		939.46300	939.46300			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	961.09300	961.09300		954.24200	954.24200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	978.12500	978.12500		971.16200	971.16200			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	996.17700	996.17700		989.08900	989.08900			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,016.63700	1,016.63700		1,009.41000	1,009.41000			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	833.35400	833.35400		828.43100	828.43100			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	849.28700	849.28700		841.46300	841.46300			0.00	0.00	0	138.0
ALBI	On	02/02/2023	Index Future	864.33800	864.33800		856.38400	856.38400			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
ALBI	On 04/05/2023	Index Future		880.28900	880.28900		872.19200	872.19200			0.00	0.00	0	0.0
ALBI	On 03/08/2023	Index Future		898.36900	898.36900		890.11200	890.11200			0.00	0.00	0	0.0
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		11.86500	76.44742		11.95981	75.98309			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.01354	74.11967		12.16408	73.39937			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.19789	75.45163		12.35461	74.71984			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.37499	73.07148		12.53826	72.32671			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.52494	74.59464		12.69491	73.83544			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		12.20000	75.06592		12.31437	74.41819			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.28842	72.51572		12.50099	71.33479			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.44815	73.82070		12.66906	72.61992			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.60820	70.93971		12.83817	69.71718			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.74058	72.42187		12.97933	71.17509			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		821.68700	821.68700		816.85500	816.85500			0.00	57,518,090.00	7	0.0
GOVI	On 03/11/2022	GOVI		837.41100	837.41100		829.70400	829.70400			0.00	0.00	0	869.0
GOVI	On 02/02/2023	GOVI		852.25100	852.25100		844.41600	844.41600			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		867.98000	867.98000		860.00400	860.00400			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		885.80700	885.80700		877.67300	877.67300			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future		163.30479	163.30479		163.18738	163.18738			0.00	613,209,486.45	3,755	0.0
I2025	On 03/11/2022	Bond Future		166.00323	166.00323		165.76843	165.76843			0.00	0.00	0	7,789.0
I2025	On 02/02/2023	Bond Future		167.28407	167.28407		167.04811	167.04811			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		170.41079	170.41079		170.17193	170.17193			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.18721	172.18721		171.94558	171.94558			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		120.40026	120.40026		119.55836	119.55836			0.00	179,275,987.14	1,489	0.0
I2029	On 03/11/2022	Bond Future		121.23038	121.23038		120.19123	120.19123			0.00	0.00	0	1,729.0
I2029	On 02/02/2023	Bond Future		123.40754	123.40754		122.35197	122.35197			0.00	0.00	0	728.0

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
I2029	On 04/05/2023	Bond Future		124.41573	124.41573		123.34148	123.34148			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		127.00042	127.00042		125.90557	125.90557			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		114.21766	114.21766		113.96865	113.96865			0.00	405,015,822.36	3,546	0.0
I2033	On 03/11/2022	Bond Future		114.90130	114.90130		114.43717	114.43717			0.00	0.00	0	1,267.0
I2033	On 02/02/2023	Bond Future		116.96450	116.96450		116.49421	116.49421			0.00	0.00	0	5,967.0
I2033	On 04/05/2023	Bond Future		117.76663	117.76663		117.28849	117.28849			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		120.21283	120.21283		119.72642	119.72642			0.00	0.00	0	0.0
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		128.58554	128.58554		127.26309	127.26309			0.00	426,775,407.26	3,319	0.0
I2038	On 03/11/2022	Bond Future		130.94341	130.94341		129.27582	129.27582			0.00	0.00	0	5,196.0
I2038	On 02/02/2023	Bond Future		131.38221	131.38221		129.68724	129.68724			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		133.83839	133.83839		132.11283	132.11283			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		134.63573	134.63573		132.87620	132.87620			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		117.31470	117.31470		117.27433	117.27433			0.00	569,914,812.60	4,858	0.0
I2046	On 03/11/2022	Bond Future		117.19061	117.19061		117.15229	117.15229			0.00	0.00	0	15,833.0
I2046	On 02/02/2023	Bond Future		119.29546	119.29546		119.25892	119.25892			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		119.48566	119.48566		119.44936	119.44936			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		121.96954	121.96954		121.93398	121.93398			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		119.02172	119.02172		118.63108	118.63108			0.00	234,829,853.56	1,973	0.0
I2050	On 03/11/2022	Bond Future		121.34755	121.34755		120.50756	120.50756			0.00	0.00	0	9,740.0
I2050	On 02/02/2023	Bond Future		121.40283	121.40283		120.54971	120.54971			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		123.67241	123.67241		122.80447	122.80447			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		124.03946	124.03946		123.15501	123.15501			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		319.99500	319.99500		318.74200	318.74200			0.00	44,799,300.00	14	0.0
IGOV	On 03/11/2022	Index Future		325.42300	325.42300		323.83500	323.83500			0.00	0.00	0	703.0
IGOV	On 02/02/2023	Index Future		331.26800	331.26800		329.65500	329.65500			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		337.45900	337.45900		335.81700	335.81700			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		344.46500	344.46500		342.79100	342.79100			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.75500	94.24500		5.75500	94.24500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.85500	94.14500		5.84500	94.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.46000	93.54000		6.46000	93.54000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.54000	93.46000		6.56000	93.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.04000	92.96000		7.06500	92.93500			0.00	0.00	0	68.0

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
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future			7.12000		92.88000		7.15000	92.85000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.45000		92.55000		7.47000	92.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.73000		92.27000		7.79000	92.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.93000		92.07000		8.02500	91.97500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.83000		92.17000		7.93000	92.07000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.95000		92.05000		8.06000	91.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.90500		92.09500		8.02000	91.98000			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.90000		107.09457		9.00478	106.70996		5.54	0.00	4,307,557,794.54	40,222	0.0
R186	On 03/11/2022	Bond Future			9.01730		109.00275		9.19918	108.37144		5.63	0.00	414,210,450.00	3,800	66,190.0
R186	On 03/11/2022	Bond Future	8.23	Call	304.12000		0.30412		207.00000	0.20700	304.120	5.57	0.19	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,415.56000		1.41556		1,790.50000	1.79050	1,415.560	5.61	0.54	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.16258		105.63676		9.35838	104.99631		5.60	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.30500		107.58914		9.51706	106.93787		5.30	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.38851		104.50157		9.61890	103.83842		5.17	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			331.53546		331.53546		331.48164	331.48164			0.00	36,468,900.60	110	0.0
R197	On 03/11/2022	Bond Future			336.74988		336.74988		336.72451	336.72451			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			333.97262		333.97262		333.95291	333.95291			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.21700		340.21700		340.20000	340.20000			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.14314		338.14314		338.13010	338.13010			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			247.20833		247.20833		245.09810	245.09810			0.00	1,387,827,564.62	5,614	0.0
R202	On 03/11/2022	Bond Future			251.11250		251.11250		248.97478	248.97478			0.00	0.00	0	6,140.0
R202	On 02/02/2023	Bond Future			250.93448		250.93448		248.76290	248.76290			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			255.62516		255.62516		253.41516	253.41516			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.07858		256.07858		253.82604	253.82604			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			6.92000		103.87209		7.06145	103.79568		0.75	0.00	1,727,496,728.79	16,631	0.0
R2023	On 03/11/2022	Bond Future			7.28351		101.60421		7.65650	101.49059		0.45	0.00	0.00	0	18,487.0
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			10.25000		88.66143		10.32930	88.28604		9.04	0.00	3,270,365,506.98	36,886	0.0
R2030	On 03/11/2022	Bond Future			10.37920		90.25707		10.50906	89.66062		9.51	0.00	49,821,902.64	552	67,427.0
R2030	On 03/11/2022	Bond Future	9.70	Call	530.53000		0.53053		413.15000	0.41315	530.530	9.10	0.23	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,292.91000		1.29291		1,061.28000	1.06128	1,292.910	9.28	0.43	0.00	0	500.0

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R2030	On 03/11/2022	Bond Future	11.57	Put	295.78000	0.29578		382.70000	0.38270	295.780	10.62	0.12	0.00	0	500.0	
R2030	On 02/02/2023	Bond Future			10.53253	87.85058		10.66860	87.24524		9.58	0.00	0.00	0	5,200.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	275.41000	0.27541		222.22000	0.22222	275.410	9.57	0.10	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	400.56000	0.40056		326.48000	0.32648	400.560	9.44	0.14	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,851.76000	4.85176		5,317.53000	5.31753	4,851.760	9.15	0.75	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	1,040.55000	1.04055		875.21000	0.87521	1,040.550	9.12	0.30	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,896.52000	3.89652		4,318.08000	4.31808	3,896.520	9.15	0.67	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,296.25000	1.29625		1,502.75000	1.50275	1,296.250	9.96	0.31	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	4,638.57000	4.63857		4,212.57000	4.21257	4,638.570	10.15	0.73	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,291.78000	5.29178		4,840.21000	4.84021	5,291.780	10.36	0.77	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.68709	89.47477		10.82999	88.85910		9.24	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	559.38000	0.55938		471.12000	0.47112	559.380	9.01	0.16	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	995.14000	0.99514		852.20000	0.85220	995.140	8.85	0.25	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,087.06000	1.08706		933.48000	0.93348	1,087.060	8.82	0.27	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,208.28000	1.20828		1,041.06000	1.04106	1,208.280	8.79	0.29	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,481.63000	1.48163		1,285.18000	1.28518	1,481.630	8.72	0.34	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,211.99000	2.21199		1,951.84000	1.95184	2,211.990	8.87	0.45	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,697.46000	2.69746		2,401.65000	2.40165	2,697.460	8.99	0.51	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,716.10000	1.71610		1,937.61000	1.93761	1,716.100	9.52	0.34	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,393.78000	1.39378		1,581.79000	1.58179	1,393.780	9.77	0.28	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,021.24000	1.02124		1,166.81000	1.16681	1,021.240	10.17	0.22	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	727.50000	0.72750		836.46000	0.83646	727.500	10.61	0.16	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	691.18000	0.69118		795.39000	0.79539	691.180	10.67	0.15	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.81177	87.31022		10.96202	86.68317		9.25	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,314.01000	2.31401		2,059.28000	2.05928	2,314.010	8.86	0.43	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,811.30000	2.81130		2,522.41000	2.52241	2,811.300	9.00	0.48	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,074.77000	1.07477		1,208.68000	1.20868	1,074.770	10.63	0.20	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	898.15000	0.89815		1,012.65000	1.01265	898.150	10.89	0.17	0.00	0	350.0	
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			10.70000	88.43988		10.77425	88.04486		10.33	0.00	4,523,699,862.00	51,150	0.0	
R2032	On 03/11/2022	Bond Future			10.81626	85.96077		10.95074	85.26293		11.42	0.00	209,400,435.72	2,436	156,538.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	73.90000	0.07390		51.23000	0.05123	73.900	10.54	0.04	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	85.10000	0.08510		59.33000	0.05933	85.100	10.53	0.05	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	111.95000	0.11195		78.93000	0.07893	111.950	10.52	0.06	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	346.51000	0.34651		257.28000	0.25728	346.510	10.44	0.15	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,326.50000	4.32650		4,897.00000	4.89700	4,326.500	10.52	0.79	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,112.81000	4.11281		4,671.62000	4.67162	4,112.810	10.56	0.77	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	662.16000	0.66216		510.93000	0.51093	662.160	10.60	0.25	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,859.14000	2.85914		3,329.46000	3.32946	2,859.140	10.82	0.63	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,632.80000	2.63280		3,082.32000	3.08232	2,632.800	10.90	0.60	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,535.98000	1.53598		1,254.38000	1.25438	1,535.980	11.02	0.45	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	805.39000	0.80539		0.00000	0.00000	805.390	12.03	0.25	162,062,808.55	7,500	7,500.0	

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
R2032	On 03/11/2022	Bond Future	11.55	Put	696.42000	0.69642		876.73000	0.87673	696.420	12.17	0.22	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	223.33000	0.22333		294.55000	0.29455	223.330	13.19	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.96659	87.48539		11.10668	86.77682		11.21	0.00	0.00	0	18.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	301.07000	0.30107		239.06000	0.23906	301.070	10.55	0.10	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	389.00000	0.38900		311.58000	0.31158	389.000	10.52	0.12	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	752.52000	0.75252		617.50000	0.61750	752.520	10.45	0.21	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,270.49000	5.27049		5,804.48000	5.80448	5,270.490	10.41	0.73	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,113.76000	1.11376		928.39000	0.92839	1,113.760	10.40	0.29	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,018.82000	4.01882		4,485.22000	4.48522	4,018.820	10.55	0.63	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,955.60000	1.95560		1,677.01000	1.67701	1,955.600	10.66	0.42	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,209.40000	1.20940		1,412.39000	1.41239	1,209.400	11.89	0.26	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	513.55000	0.51355		613.06000	0.61306	513.550	12.99	0.12	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.11307	84.94365		11.25928	84.22281		11.54	0.00	0.00	0	0.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,181.12000	2.18112		1,911.25000	1.91125	2,181.120	11.03	0.40	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,058.26000	4.05826		3,659.18000	3.65918	4,058.260	11.66	0.58	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	626.02000	0.62602		721.83000	0.72183	626.020	13.70	0.12	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.22873	86.69597		11.38118	85.96161		10.99	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,636.96000	5.63696		5,174.96000	5.17496	5,636.960	11.35	0.65	0.00	0	5,000.0	
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			10.93000	90.05892		11.01395	89.55182		11.56	0.00	7,532,618,127.72	83,641	0.0	
R2035	On 03/11/2022	Bond Future			11.03477	87.30836		11.17892	86.45578		12.87	0.00	0.00	0	60,084.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	169.24000	0.16924		116.80000	0.11680	169.240	11.59	0.08	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	551.34000	0.55134		406.69000	0.40669	551.340	11.65	0.20	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,822.98000	3.82298		4,447.08000	4.44708	3,822.980	11.95	0.69	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,309.01000	2.30901		2,779.64000	2.77964	2,309.010	12.48	0.51	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	2,229.57000	2.22957		1,825.30000	1.82530	2,229.570	12.57	0.52	0.00	0	976.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	203.71000	0.20371		275.34000	0.27534	203.710	15.10	0.07	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future			11.17836	88.85574		11.32815	87.98967		12.76	0.00	0.00	0	72,176.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	521.70000	0.52170		412.53000	0.41253	521.700	11.73	0.14	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	9.89	Call	592.03000	0.59203		470.60000	0.47060	592.030	11.73	0.16	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,073.43000	1.07343		875.66000	0.87566	1,073.430	11.73	0.25	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	10.64	Call	1,678.50000	1.67850		1,400.34000	1.40034	1,678.500	11.85	0.35	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,818.74000	4.81874		5,401.49000	5.40149	4,818.740	11.87	0.64	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,708.32000	2.70832		2,321.83000	2.32183	2,708.320	12.22	0.48	0.00	0	976.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,430.67000	3.43067		3,907.58000	3.90758	3,430.670	12.23	0.52	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.98	Put	1,499.46000	1.49946		1,761.52000	1.76152	1,499.460	13.39	0.28	0.00	0	388.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	479.39000	0.47939		580.19000	0.58019	479.390	15.07	0.10	0.00	0	976.0	
R2035	On 04/05/2023	Bond Future			11.31061	85.99807		11.46624	85.11687		13.08	0.00	0.00	0	0.0	
R2035	On 04/05/2023	Bond Future	9.85	Call	901.72000	0.90172		750.41000	0.75041	901.720	12.25	0.19	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,665.35000	1.66535		1,417.89000	1.41789	1,665.350	12.22	0.30	0.00	0	491.0	
R2035	On 04/05/2023	Bond Future	10.60	Call	2,002.33000	2.00233		1,718.53000	1.71853	2,002.330	12.28	0.35	0.00	0	388.0	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,403.73000	3.40373		2,996.77000	2.99677	3,403.730	12.73	0.49	0.00	0	491.0	

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 04/05/2023	Bond Future	12.46	Put	1,694.81000		1.69481	1,934.69000	1.93469	1,694.810		14.24	0.25	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,020.04000		1.02004	1,176.63000	1.17663	1,020.040		15.13	0.16	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.41710		87.77076	11.57872	86.87278			12.71	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			11.08500		81.79866	11.17866	81.22681			12.98	0.00	6,999,674,933.52	85,572	0.0
R2037	On 03/11/2022	Bond Future			11.18425		83.38286	11.33302	82.49148			13.74	0.00	0.00	0	66,443.0
R2037	On 02/02/2023	Bond Future			11.31792		80.60425	11.47219	79.69869			14.39	0.00	0.00	0	63,547.0
R2037	On 02/02/2023	Bond Future	11.10	Call	2,558.63000		2.55863	2,176.33000	2.17633	2,558.630		13.85	0.45	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	1,807.43000		1.80743	2,113.42000	2.11342	1,807.430		15.09	0.31	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			11.44982		82.09496	11.60991	81.17341			14.04	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,710.55000		2.71055	2,347.56000	2.34756	2,710.550		13.32	0.42	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	4,952.15000		4.95215	4,423.59000	4.42359	4,952.150		14.08	0.60	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	785.73000		0.78573	913.96000	0.91396	785.730		16.63	0.13	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.56009		79.52883	11.72621	78.58949			14.40	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			11.15000		83.85189	11.27855	83.00614			13.72	0.00	5,310,088,638.03	63,327	0.0
R2040	On 03/11/2022	Bond Future			11.23297		85.56106	11.42824	84.29854			14.53	0.00	42,780,530.00	500	62,071.0
R2040	On 03/11/2022	Bond Future	10.70	Call	950.75000		0.95075	652.51000	0.65251	950.750		13.34	0.28	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	1,161.36000		1.16136	813.45000	0.81345	1,161.360		13.47	0.32	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	2,285.85000		2.28585	1,720.85000	1.72085	2,285.850		14.02	0.50	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	2,635.64000		2.63564	2,015.86000	2.01586	2,635.640		14.19	0.54	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	11.50	Call	3,405.72000		3.40572	2,681.05000	2.68105	3,405.720		14.53	0.62	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.00	Call	5,632.24000		5.63224	4,691.27000	4.69127	5,632.240		15.42	0.78	0.00	0	1,160.0
R2040	On 03/11/2022	Bond Future	12.52	Put	397.19000		0.39719	572.39000	0.57239	397.190		16.35	0.11	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.36095		82.57075	11.56341	81.28746			15.25	0.00	103,461,149.75	1,253	64,040.0
R2040	On 02/02/2023	Bond Future	10.21	Call	817.79000		0.81779	605.07000	0.60507	817.790		14.02	0.19	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	2,208.07000		2.20807	1,745.26000	1.74526	2,208.070		14.24	0.40	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	2,863.36000		2.86336	2,309.90000	2.30990	2,863.360		14.48	0.47	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	1,801.14000		1.80114	2,218.64000	2.21864	1,801.140		15.75	0.29	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,502.37000		1.50237	1,864.27000	1.86427	1,502.370		16.08	0.25	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.48676		84.09796	11.69674	82.79173			14.88	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	1,185.84000		1.18584	931.39000	0.93139	1,185.840		13.94	0.22	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	2,122.43000		2.12243	1,718.34000	1.71834	2,122.430		13.90	0.34	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	2,569.84000		2.56984	2,105.91000	2.10591	2,569.840		14.04	0.38	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	4,201.11000		4.20111	3,557.17000	3.55717	4,201.110		14.56	0.52	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,705.44000		1.70544	2,035.89000	2.03589	1,705.440		16.30	0.23	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,081.48000		1.08148	1,305.88000	1.30588	1,081.480		17.24	0.15	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.59187		81.32283	11.80961	79.99096			15.31	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

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 04/08/2022	Bond Future			11.14000	80.86945		11.23832	80.20650		14.50	0.00	997,282,057.40	12,332	0.0
R2044	On 03/11/2022	Bond Future			11.22451	82.47264		11.37796	81.45536		15.36	0.00	0.00	0	66,844.0
R2044	On 03/11/2022	Bond Future	10.60	Call	788.13000	0.78813		578.91000	0.57891	788.130	13.98	0.24	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	2,715.76000	2.71576		2,205.67000	2.20567	2,715.760	15.00	0.55	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.34457	79.55276		11.50349	78.51899		16.15	0.00	103,339,035.24	1,299	30,170.0
R2044	On 04/05/2023	Bond Future			11.46218	81.02420		11.62683	79.97205		15.77	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.55998	78.31100		11.73047	77.23840		16.25	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			11.08000	84.17099		11.18832	83.41905		14.25	0.00	7,473,542,202.10	88,790	0.0
R2048	On 03/11/2022	Bond Future			11.16264	81.40918		11.32659	80.29068		15.94	0.00	13,025,468.80	160	258,692.0
R2048	On 03/11/2022	Bond Future	11.20	Call	2,620.81000	2.62081		2,079.52000	2.07952	2,620.810	15.38	0.53	0.00	0	1,650.0
R2048	On 03/11/2022	Bond Future	11.90	Call	5,714.45000	5.71445		4,882.40000	4.88240	5,714.450	16.72	0.78	0.00	0	1,650.0
R2048	On 02/02/2023	Bond Future			11.28121	82.85199		11.45107	81.71530		15.86	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	1,218.45000	1.21845		0.00000	0.00000	1,218.450	14.58	0.25	55,960,354.09	2,700	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,998.51000	2.99851		0.00000	0.00000	2,998.510	15.26	0.47	103,795,994.88	2,700	2,700.0
R2048	On 04/05/2023	Bond Future			11.38926	79.94687		11.56512	78.79001		16.37	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.47568	81.59530		11.65754	80.41582		15.96	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			10.91500	69.52808		11.00852	69.03372		13.07	0.00	623,527,821.44	8,968	0.0
R209	On 03/11/2022	Bond Future			11.00602	67.73350		11.15439	66.96254		14.51	0.00	0.00	0	18,801.0
R209	On 03/11/2022	Bond Future	9.25	Call	26.97000	0.02697		16.89000	0.01689	26.970	13.04	0.02	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	251.80000	0.25180		176.27000	0.17627	251.800	13.07	0.12	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,825.05000	5.82505		6,520.48000	6.52048	5,825.050	13.07	0.88	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,915.59000	1.91559		2,327.45000	2.32745	1,915.590	14.08	0.49	0.00	0	8,750.0
R209	On 03/11/2022	Bond Future	12.00	Put	466.84000	0.46684		612.23000	0.61223	466.840	15.85	0.16	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.12905	68.93477		11.28251	68.15142		14.43	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.24743	67.05824		11.40632	66.26106		14.76	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.34048	68.44132		11.50477	67.62882		14.39	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			225.47275	225.47275		223.96231	223.96231			0.00	98,982,537.25	439	0.0
R210	On 03/11/2022	Bond Future			225.68271	225.68271		224.50787	224.50787			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			229.73604	229.73604		228.54422	228.54422			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			230.93772	230.93772		229.72571	229.72571			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			235.73661	235.73661		234.50260	234.50260			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
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	10.57500	83.28226		10.64928	82.92627		9.87	0.00	2,346,477,675.50	28,175	0.0
R213	On 03/11/2022		Bond Future	10.69930	81.27981		10.82868	80.67571		10.88	0.00	16,906,200.48	208	33,716.0
R213	On 03/11/2022	9.13	Call	74.06000	0.07406		53.28000	0.05328	74.060	10.56	0.04	0.00	0	200.0
R213	On 03/11/2022	9.19	Call	86.02000	0.08602		62.18000	0.06218	86.020	10.53	0.05	0.00	0	476.0
R213	On 03/11/2022	9.84	Put	4,534.04000	4.53404	5,050.89000	5.05089	4,534.040		10.23	0.83	0.00	0	476.0
R213	On 03/11/2022	9.98	Put	3,953.15000	3.95315	4,447.07000	4.44707	3,953.150		10.16	0.79	0.00	0	200.0
R213	On 03/11/2022	10.19	Put	3,174.27000	3.17427	3,624.57000	3.62457	3,174.270		10.25	0.71	0.00	0	476.0
R213	On 03/11/2022	10.37	Put	2,585.35000	2.58535	2,992.80000	2.99280	2,585.350		10.34	0.63	0.00	0	200.0
R213	On 02/02/2023		Bond Future	10.85556	82.72019		10.99056	82.10696		10.53	0.00	0.00	0	0.0
R213	On 02/02/2023	9.16	Call	271.26000	0.27126		218.10000	0.21810	271.260	10.18	0.10	0.00	0	476.0
R213	On 02/02/2023	10.01	Put	4,864.85000	4.86485	5,332.84000	5.33284	4,864.850		9.89	0.74	0.00	0	476.0
R213	On 02/02/2023	10.35	Put	3,731.03000	3.73103	4,141.39000	4.14139	3,731.030		10.04	0.64	0.00	0	476.0
R213	On 02/02/2023	10.43	Call	1,518.49000	1.51849	1,301.17000	1.30117	1,518.490		10.08	0.38	0.00	0	912.0
R213	On 02/02/2023	12.20	Put	702.96000	0.70296	825.86000	0.82586	702.960		11.87	0.18	0.00	0	912.0
R213	On 04/05/2023		Bond Future	11.00078	80.69940		11.14177	80.07563		10.77	0.00	0.00	0	0.0
R213	On 03/08/2023		Bond Future	11.11633	82.36185		11.26360	81.72644		10.26	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	11.05000	67.28916		11.16331	66.66117		14.24	0.00	4,995,412,660.08	74,238	0.0
R214	On 03/11/2022		Bond Future	11.14277	65.27404		11.30117	64.41037		15.89	0.00	522,192.32	8	25,310.0
R214	On 02/02/2023		Bond Future	11.26126	66.43083		11.42504	65.55316		15.83	0.00	207,463,482.09	3,123	65,489.0
R214	On 04/05/2023		Bond Future	11.36936	64.36286		11.53863	63.46961		16.28	0.00	0.00	0	0.0
R214	On 03/08/2023		Bond Future	11.45572	65.68947		11.63050	64.77881		15.89	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 :												55,645,111,774.49	641,295	1 412 455.0
Grand Total:												55,645,111,774.49	641,295	1 412 455.0