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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2022

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 05/05/2022	Index Future	820.21100	820.21100	819.54500	819.54500					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	830.96900	830.96900	830.30000	830.30000					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	843.05300	843.05300	842.38000	842.38000					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	856.99300	856.99300	856.31600	856.31600					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	943.47500	943.47500	947.23200	947.23200					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	955.85000	955.85000	959.66300	959.66300					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	969.75000	969.75000	973.62500	973.62500					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	985.78500	985.78500	989.73200	989.73200					0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	842.47900	842.47900	846.25000	846.25000					0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	853.52900	853.52900	857.35600	857.35600					0.00	0.00	0	92.00
ALBI	On 03/11/2022	Index Future	865.94100	865.94100	869.82900	869.82900					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	880.26000	880.26000	884.21900	884.21900					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 05/05/2022	Bond Future	11.29938	77.15435		11.22078	77.56666			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.51514	78.19655		11.43310	78.61499			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.71854	75.56005		11.63297	75.98515			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.90810	76.83197		11.81874	77.26486			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 05/05/2022	Bond Future	11.72017	75.69320		11.63135	76.23688			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.91613	76.71605		11.82355	77.26764			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.10168	73.58025		12.00519	74.14049			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.26868	74.82148		12.16822	75.39182			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 05/05/2022	GOVI	830.95900	830.95900		834.70400	834.70400			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	841.85800	841.85800		845.65800	845.65800			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	854.10000	854.10000		857.96200	857.96200			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	868.22300	868.22300		872.15500	872.15500			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.91499	159.91499		159.82945	159.82945			0.00	0.00	0	5,484.00
I2025	On 04/08/2022	Bond Future	160.45253	160.45253		160.36702	160.36702			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.80245	162.80245		162.71677	162.71677			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	163.87011	163.87011		163.78499	163.78499			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 05/05/2022	Bond Future	116.96129	116.96129		116.62098	116.62098			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	118.54118	118.54118		118.19717	118.19717			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	119.04577	119.04577		118.69767	118.69767			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.04366	121.04366		120.69076	120.69076			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 05/05/2022	Bond Future	112.74659	112.74659		112.58089	112.58089			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future	114.26953	114.26953		114.10240	114.10240			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	114.62942	114.62942		114.46071	114.46071			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.55299	116.55299		116.38238	116.38238			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 05/05/2022	Bond Future			129.37239	129.37239		128.38526	128.38526			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			129.29448	129.29448		128.29499	128.29499			0.00	6,723,312.96	52	2,763.00
I2038	On 03/11/2022	Bond Future			131.18860	131.18860		130.17526	130.17526			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			131.51829	131.51829		130.48991	130.48991			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 05/05/2022	Bond Future			116.78836	116.78836		116.19536	116.19536			0.00	0.00	0	14,362.00
I2046	On 04/08/2022	Bond Future			118.36579	118.36579		117.76566	117.76566			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			118.16476	118.16476		117.55696	117.55696			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			120.14892	120.14892		119.53188	119.53188			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 05/05/2022	Bond Future			121.81322	121.81322		119.89634	119.89634			0.00	0.00	0	8,792.00
I2050	On 04/08/2022	Bond Future			121.42832	121.42832		119.48628	119.48628			0.00	0.00	0	1,410.00
I2050	On 03/11/2022	Bond Future			123.20665	123.20665		121.23713	121.23713			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			123.19530	123.19530		121.19459	121.19459			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
I GOV	On 05/05/2022	Index Future			315.30400	315.30400		313.70500	313.70500			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			319.51800	319.51800		317.90000	317.90000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			324.24100	324.24100		322.60100	322.60100			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			329.67800	329.67800		328.01300	328.01300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.42500	95.57500		4.42500	95.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.52000	95.48000		4.52000	95.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.92500	95.07500		4.90500	95.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.02000	94.98000		5.01000	94.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.41000	94.59000		5.39000	94.61000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.50500	94.49500		5.47500	94.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.29000	93.71000		6.24000	93.76000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.62500	93.37500		6.55500	93.44500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.80000	93.20000		6.73000	93.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.98500	93.01500		6.90000	93.10000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.04500	92.95500		6.94500	93.05500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.29000	92.71000		7.16500	92.83500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.14486	112.93171		8.16770	112.84055		5.57	0.00	56,465,855.00	500	72,531.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.15000	0.00015		0.15000	0.00015	0.150	5.44	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	10.22000	0.01022		9.94000	0.00994	10.220	5.33	0.02	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	36.68000	0.03668		35.15000	0.03515	36.680	5.35	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	266.57000	0.26657		252.92000	0.25292	266.570	5.43	0.27	0.00	0	435.00

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 05/05/2022	Bond Future	8.14	Call	668.01000	0.66801		635.95000	0.63595	668.010	5.53	0.50	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,169.30000	1.16930		1,119.24000	1.11924	1,169.300	5.62	0.69	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	118.91000	0.11891		138.91000	0.13891	118.910	5.79	0.13	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	32.70000	0.03270		40.29000	0.04029	32.700	6.03	0.04	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	10.54000	0.01054		13.59000	0.01359	10.540	6.22	0.02	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.35023	109.14168		8.37454	109.05012		5.81	0.00	0.00	0	215.00
R186	On 04/08/2022	Bond Future	6.96	Call	99.50000	0.09950		95.41000	0.09541	99.500	5.59	0.07	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	773.84000	0.77384		748.36000	0.74836	773.840	5.58	0.34	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	196.17000	0.19617		208.44000	0.20844	196.170	6.76	0.10	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.53057	110.71585		8.55649	110.62375		5.55	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.67333	107.25886		8.70102	107.16622		5.53	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 05/05/2022	Bond Future			329.74167	329.74167		329.54610	329.54610			0.00	0.00	0	752.00
R197	On 04/08/2022	Bond Future			325.75256	325.75256		325.55673	325.55673			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			330.52410	330.52410		330.32761	330.32761			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.43714	327.43714		327.24313	327.24313			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 05/05/2022	Bond Future			249.50581	249.50581		247.98643	247.98643			0.00	0.00	0	6,398.00
R202	On 04/08/2022	Bond Future			248.39166	248.39166		246.85324	246.85324			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			252.02918	252.02918		250.47022	250.47022			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			251.67171	251.67171		250.09023	250.09023			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 05/05/2022	Bond Future			5.54448	103.20029		5.50827	103.22897		1.08	0.00	64,087,380.09	621	14,749.00
R2023	On 04/08/2022	Bond Future			5.68544	104.54376		5.63048	104.57386		0.76	0.00	0.00	0	2,384.00
R2023	On 03/11/2022	Bond Future			5.41973	102.17578		5.31976	102.20662		0.41	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 05/05/2022	Bond Future			9.65285	93.30653		9.58923	93.62873		8.40	0.00	27,898,652.47	299	70,706.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.75	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.02000	0.00002		0.05000	0.00005	0.020	7.76	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	0.62000	0.00062		1.34000	0.00134	0.620	7.76	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	11.73000	0.01173		20.41000	0.02041	11.730	7.88	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	20.91000	0.02091		34.78000	0.03478	20.910	7.92	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	107.54000	0.10754		156.41000	0.15641	107.540	8.10	0.11	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	1,834.39000	1.83439		1,609.34000	1.60934	1,834.390	8.28	0.76	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,000.94000	1.00094		850.80000	0.85080	1,000.940	8.49	0.54	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	871.06000	0.87106		735.85000	0.73585	871.060	8.53	0.50	0.00	0	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	339.27000	0.33927		277.88000	0.27788	339.270	8.88	0.25	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	135.26000	0.13526		108.90000	0.10890	135.260	9.21	0.12	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	2.59000	0.00259		2.07000	0.00207	2.590	10.10	0.00	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.85993	90.53791		9.79297	90.86511		8.58	0.00	529,646,773.50	5,850	29,835.00
R2030	On 04/08/2022	Bond Future	8.30	Call	53.75000	0.05375		67.23000	0.06723	53.750	8.06	0.03	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	388.77000	0.38877		454.81000	0.45481	388.770	8.10	0.18	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	383.25000	0.38325		343.20000	0.34320	383.250	9.88	0.14	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.03891	91.84470		9.96861	92.17719		8.20	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.19779	89.36259		10.12377	89.70138		8.25	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	503.42000	0.50342		562.34000	0.56234	503.420	7.65	0.16	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,077.99000	4.07799		3,870.93000	3.87093	4,077.990	8.07	0.63	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,308.73000	3.30873		3,128.33000	3.12833	3,308.730	8.22	0.56	0.00	0	102.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/05/2022	Bond Future			10.00620	90.01525		9.93740	90.41091		9.79	0.00	0.00	0	141,320.00
R2032	On 05/05/2022	Bond Future	9.58	Call	159.44000	0.15944		234.35000	0.23435	159.440	9.19	0.14	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	1,546.12000	1.54612		1,834.90000	1.83490	1,546.120	10.01	0.66	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	1,990.06000	1.99006		2,308.44000	2.30844	1,990.060	10.17	0.75	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	22.95000	0.02295		17.65000	0.01765	22.950	11.30	0.02	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	8.15000	0.00815		6.23000	0.00623	8.150	11.47	0.01	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.19210	91.20865		10.12019	91.61025		9.45	0.00	0.00	0	2,140.00
R2032	On 04/08/2022	Bond Future	8.97	Call	104.61000	0.10461		132.49000	0.13249	104.610	8.32	0.06	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.40	Call	361.99000	0.36199		435.99000	0.43599	361.990	8.44	0.16	0.00	0	1,300.00
R2032	On 04/08/2022	Bond Future	9.72	Call	820.19000	0.82019		950.33000	0.95033	820.190	8.87	0.29	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	10.10	Call	1,685.27000	1.68527		1,888.13000	1.88813	1,685.270	9.31	0.47	0.00	0	1,300.00
R2032	On 04/08/2022	Bond Future	11.60	Put	242.36000	0.24236		212.86000	0.21286	242.360	11.25	0.09	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.36249	88.37285		10.28739	88.78076		9.51	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	497.19000	0.49719		572.67000	0.57267	497.190	8.62	0.17	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	552.71000	0.55271		634.20000	0.63420	552.710	8.68	0.18	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	676.21000	0.67621		770.29000	0.77029	676.210	8.78	0.21	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	1,467.42000	1.46742		1,625.65000	1.62565	1,467.420	9.25	0.36	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,278.41000	3.27841		3,056.12000	3.05612	3,278.410	9.40	0.57	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,125.24000	3.12524		2,910.09000	2.91009	3,125.240	9.44	0.56	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	2,146.55000	2.14655		2,346.42000	2.34642	2,146.550	9.48	0.46	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,246.13000	2.24613		2,076.50000	2.07650	2,246.130	9.69	0.44	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,093.45000	2.09345		1,932.88000	1.93288	2,093.450	9.77	0.42	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	3,517.32000	3.51732		3,778.30000	3.77830	3,517.320	9.89	0.61	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	768.08000	0.76808		700.65000	0.70065	768.080	11.04	0.18	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	357.34000	0.35734		324.40000	0.32440	357.340	11.99	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.51198	89.84013		10.43346	90.25558		9.14	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	656.62000	0.65662		739.26000	0.73926	656.620	8.37	0.18	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	828.54000	0.82854		926.96000	0.92696	828.540	8.40	0.22	0.00	0	500.00

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 02/02/2023	Bond Future	9.92	Call	1,566.48000	1.56648	1,718.30000	1.71830	1,566.480	8.74	0.34	0.00	0	750.00		
R2032	On 02/02/2023	Bond Future	10.16	Put	3,963.60000	3.96360	3,729.74000	3.72974	3,963.600	8.92	0.59	0.00	0	454.00		
R2032	On 02/02/2023	Bond Future	10.22	Call	2,221.60000	2.22160	2,410.59000	2.41059	2,221.600	8.96	0.43	0.00	0	500.00		
R2032	On 02/02/2023	Bond Future	10.50	Put	3,001.81000	3.00181	2,809.10000	2.80910	3,001.810	9.14	0.49	0.00	0	454.00		
R2032	On 02/02/2023	Bond Future	10.67	Call	3,425.15000	3.42515	3,667.44000	3.66744	3,425.150	9.26	0.56	0.00	0	750.00		
R2032	On 02/02/2023	Bond Future	11.84	Put	973.06000	0.97306	898.16000	0.89816	973.060	10.49	0.20	0.00	0	500.00		
R2032	On 02/02/2023	Bond Future	12.75	Put	431.81000	0.43181	396.00000	0.39600	431.810	11.28	0.10	0.00	0	750.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2035	On 05/05/2022	Bond Future			10.37020	91.21732	10.28622	91.76347		11.08	0.00	0.00	0	71,131.00		
R2035	On 04/08/2022	Bond Future			10.55347	92.38679	10.46591	92.94093		10.68	0.00	0.00	0	49,855.00		
R2035	On 04/08/2022	Bond Future	9.53	Call	206.83000	0.20683	267.91000	0.26791	206.830	9.26	0.09	0.00	0	400.00		
R2035	On 04/08/2022	Bond Future	9.84	Call	541.17000	0.54117	664.43000	0.66443	541.170	9.77	0.20	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	10.53	Call	2,173.05000	2.17305	2,471.38000	2.47138	2,173.050	10.71	0.50	0.00	0	400.00		
R2035	On 04/08/2022	Bond Future	10.64	Put	2,001.69000	2.00169	1,772.53000	1.77253	2,001.690	10.83	0.45	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	11.13	Put	1,016.29000	1.01629	885.07000	0.88507	1,016.290	11.56	0.27	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	12.18	Put	223.12000	0.22312	190.53000	0.19053	223.120	13.23	0.07	0.00	0	400.00		
R2035	On 03/11/2022	Bond Future			10.71312	89.25525	10.62203	89.81799		10.80	0.00	0.00	0	0.00		
R2035	On 03/11/2022	Bond Future	9.82	Call	747.64000	0.74764	876.98000	0.87698	747.640	9.72	0.21	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	10.30	Call	1,719.74000	1.71974	1,944.23000	1.94423	1,719.740	10.35	0.37	0.00	0	1,000.00		
R2035	On 03/11/2022	Bond Future	10.57	Put	3,343.91000	3.34391	3,059.68000	3.05968	3,343.910	10.64	0.53	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	10.99	Put	2,174.28000	2.17428	1,967.56000	1.96756	2,174.280	11.01	0.39	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	11.05	Call	4,081.45000	4.08145	4,447.46000	4.44746	4,081.450	11.08	0.62	0.00	0	1,000.00		
R2035	On 03/11/2022	Bond Future	12.68	Put	403.78000	0.40378	358.62000	0.35862	403.780	13.54	0.09	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future			10.85400	90.77503	10.75917	91.34774		10.38	0.00	0.00	0	0.00		
R2035	On 02/02/2023	Bond Future	9.81	Call	959.67000	0.95967	1,096.84000	1.09684	959.670	9.56	0.22	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	10.30	Call	1,914.05000	1.91405	2,132.24000	2.13224	1,914.050	10.02	0.36	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future	10.66	Put	4,027.25000	4.02725	3,733.47000	3.73347	4,027.250	10.31	0.54	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	11.05	Call	4,075.07000	4.07507	4,415.90000	4.41590	4,075.070	10.61	0.57	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future	11.06	Put	2,883.92000	2.88392	2,653.53000	2.65353	2,883.920	10.62	0.42	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	13.22	Put	442.71000	0.44271	397.86000	0.39786	442.710	12.79	0.09	0.00	0	1,000.00		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2037	On 05/05/2022	Bond Future			10.50828	87.41562	10.42931	87.93825		11.80	0.00	0.00	0	89,257.00		
R2037	On 04/08/2022	Bond Future			10.68356	84.31851	10.60134	84.84872		11.97	0.00	0.00	0	51,940.00		
R2037	On 04/08/2022	Bond Future	10.10	Call	741.55000	0.74155	887.74000	0.88774	741.550	10.96	0.25	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	10.90	Put	1,683.95000	1.68395	1,494.12000	1.49412	1,683.950	12.16	0.39	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	11.21	Call	4,363.44000	4.36344	4,761.98000	4.76198	4,363.440	12.64	0.72	0.00	0	1,050.00		
R2037	On 04/08/2022	Bond Future	11.42	Put	803.60000	0.80360	702.36000	0.70236	803.600	13.05	0.22	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	11.95	Put	374.70000	0.37470	324.51000	0.32451	374.700	14.04	0.11	0.00	0	1,050.00		
R2037	On 03/11/2022	Bond Future			10.83463	85.53596	10.74927	86.07438		11.55	0.00	0.00	0	0.00		
R2037	On 02/02/2023	Bond Future			10.97058	82.69946	10.88185	83.24751		11.69	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		

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 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future			10.65192	89.38802		10.56784	89.98728		12.46	0.00	0.00	0	61,700.00
R2040	On 05/05/2022	Bond Future	9.82	Call	14.97000	0.01497		30.31000	0.03031	14.970	11.37	0.02	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	953.77000	0.95377		1,257.94000	1.25794	953.770	12.58	0.43	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	0.01000	0.00001		0.01000	0.00001	0.010	15.41	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.82279	86.06678		10.73529	86.67461		12.65	0.00	0.00	0	42,392.00
R2040	On 04/08/2022	Bond Future	9.70	Call	168.36000	0.16836		221.14000	0.22114	168.360	10.92	0.07	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,064.86000	2.06486		2,366.39000	2.36639	2,064.860	12.59	0.46	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	352.56000	0.35256		303.07000	0.30307	352.560	15.38	0.10	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.97007	87.30953		10.87928	87.92668		12.22	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.10299	84.25233		11.00868	84.88048		12.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			10.67404	86.22156		10.58481	86.87431		13.18	0.00	27,763,342.32	322	65,361.00
R2044	On 04/08/2022	Bond Future			10.83525	82.98346		10.74245	83.64547		13.40	0.00	16,430,725.08	198	22,586.00
R2044	On 03/11/2022	Bond Future			10.97385	84.18175		10.87763	84.85389		12.94	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.09863	81.19785		10.99879	81.88183		13.15	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 05/05/2022	Bond Future			10.61642	85.29896		10.52711	85.97585		13.71	0.00	345,631,385.92	4,052	190,157.00
R2048	On 04/08/2022	Bond Future			10.77015	86.39184		10.67727	87.07842		13.24	0.00	185,656,064.16	2,149	8,423.00
R2048	On 04/08/2022	Bond Future	10.20	Call	879.01000	0.87901		1,073.17000	1.07317	879.010	12.33	0.25	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	3,119.42000	3.11942		3,536.90000	3.53690	3,119.420	13.45	0.57	0.00	0	1,700.00
R2048	On 03/11/2022	Bond Future			10.90327	83.23630		10.80696	83.93333		13.46	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.02041	84.65456		10.92055	85.36378		12.99	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 05/05/2022	Bond Future			10.33246	70.90774		10.25337	71.36048		12.42	0.00	0.00	0	19,244.00
R209	On 05/05/2022	Bond Future	9.50	Call	10.72000	0.01072		21.40000	0.02140	10.720	11.29	0.01	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	64.36000	0.06436		108.52000	0.10852	64.360	11.48	0.07	0.00	0	6,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,213.20000	1.21320		989.12000	0.98912	1,213.200	12.42	0.57	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	248.09000	0.24809		188.77000	0.18877	248.090	13.39	0.18	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	0.57000	0.00057		0.41000	0.00041	0.570	15.12	0.00	0.00	0	10,050.00
R209	On 04/08/2022	Bond Future			10.48873	71.84781		10.40669	72.30709		12.01	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.63100	69.73906		10.54597	70.20543		12.12	0.00	0.00	0	3,610.00
R209	On 03/11/2022	Bond Future	9.25	Call	244.67000	0.24467		294.78000	0.29478	244.670	10.80	0.09	0.00	0	8,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	4,673.87000	4.67387		4,358.60000	4.35860	4,673.870	11.56	0.70	0.00	0	8,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,770.45000	1.77045		1,612.36000	1.61236	1,770.450	12.73	0.36	0.00	0	8,000.00
R209	On 02/02/2023	Bond Future			10.75550	70.89679		10.66735	71.37148		11.69	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 05/05/2022	Bond Future	218.21849	218.21849		217.85821	217.85821			0.00	0.00	0	1,062.00
R210	On 04/08/2022	Bond Future	221.16617	221.16617		220.80263	220.80263			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	221.47229	221.47229		221.10539	221.10539			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	225.19008	225.19008		224.81883	224.81883			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 05/05/2022	Bond Future	9.87863	84.65527		9.80988	85.01050		9.46	0.00	0.00	0	24,996.00
R213	On 04/08/2022	Bond Future	10.07303	85.74217		10.00104	86.10285		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.24265	83.45961		10.16742	83.82597		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	434.18000	0.43418	499.19000	0.49919	434.180	8.41	0.16	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	481.07000	0.48107	551.47000	0.55147	481.070	8.41	0.17	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,397.78000	3.39778	3,179.02000	3.17902	3,397.780	8.90	0.62	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	2,987.43000	2.98743	2,786.58000	2.78658	2,987.430	9.01	0.58	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,438.52000	2.43852	2,264.08000	2.26408	2,438.520	9.15	0.50	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,033.18000	2.03318	1,880.47000	1.88047	2,033.180	9.28	0.44	0	200.00
R213	On 02/02/2023	Bond Future	10.39079	84.87834		10.31203	85.25141		8.83	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	606.80000	0.60680	681.28000	0.68128	606.800	8.14	0.18	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,703.98000	3.70398	3,491.87000	3.49187	3,703.980	8.69	0.59	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,829.05000	2.82905	2,652.93000	2.65293	2,829.050	8.89	0.50	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,833.58000	2.83358	3,038.71000	3.03871	2,833.580	8.94	0.53	0	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	649.64000	0.64964	600.41000	0.60041	649.640	10.83	0.15	0	935.00
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 05/05/2022	Bond Future	10.63717	67.87886		10.54794	68.41014		13.62	0.00	0.00	0	15,309.00
R214	On 04/08/2022	Bond Future	10.79321	68.74854		10.70063	69.28732		13.18	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	10.92859	66.47137		10.83275	67.01842		13.38	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.04779	67.60375		10.94857	68.16037		12.93	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 :											1,260,303,491.50	14,043	493.000000000
Grand Total:											1,260,303,491.50	14,043	493.000000000