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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 04/08/2022	Index Future	825.72500		825.72500		825.65200	825.65200			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	837.83100		837.83100		837.77900	837.77900			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	851.87200		851.87200		851.84300	851.84300			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	866.89200		866.89200		866.87800	866.87800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	937.21100		937.21100		935.97700	935.97700			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	950.95200		950.95200		949.72400	949.72400			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	966.88900		966.88900		965.66800	965.66800			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	983.93600		983.93600		982.71200	982.71200			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	835.58300		835.58300		834.88700	834.88700			0.00	0.00	0	131.0
ALBI	On 03/11/2022	Index Future	847.83300		847.83300		847.15000	847.15000			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	862.04200		862.04200		861.37100	861.37100			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	877.24100		877.24100		876.57400	876.57400			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	11.90708		76.24083		11.91485	76.20278			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.12491		73.58584		12.13288	73.54785			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.32828		74.84207		12.33643	74.80421			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.52303		72.39574		12.53143	72.35766			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	12.27229		74.65539		12.27982	74.61285			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.47103		71.49929		12.47877	71.45673			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.64999		72.72225		12.65791	72.67972			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.82894		69.76557		12.83711	69.72273			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	824.07500		824.07500		823.37200	823.37200			0.00	0.00	0	1,114.0
GOVI	On 03/11/2022	GOVI	836.15700		836.15700		835.46500	835.46500			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	850.17000		850.17000		849.49000	849.49000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	865.16000		865.16000		864.48400	864.48400			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	160.89043		160.89043		161.35919	161.35919			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	163.26895		163.26895		163.74605	163.74605			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.37047		164.37047		164.85746	164.85746			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	167.31140		167.31140		167.80809	167.80809			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	118.91404		118.91404		119.04807	119.04807			0.00	0.00	0	3,954.0
I2029	On 03/11/2022	Bond Future	119.43254		119.43254		119.56967	119.56967			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.46604		121.46604		121.60662	121.60662			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	122.36031		122.36031		122.50431	122.50431			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	113.72762		113.72762		114.24830	114.24830			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	114.08606		114.08606		114.61543	114.61543			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.02833		116.02833		116.56781	116.56781			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	116.74035		116.74035		117.29032	117.29032			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			128.25218		128.25218		129.63165	129.63165			0.00	0.00	0	6,836.0
I2038	On 03/11/2022	Bond Future			130.14862		130.14862		131.54960	131.54960			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			130.47718		130.47718		131.90346	131.90346			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			132.81271		132.81271		134.26536	134.26536			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			117.78643		117.78643		119.15571	119.15571			0.00	0.00	0	15,959.0
I2046	On 03/11/2022	Bond Future			117.58058		117.58058		118.97135	118.97135			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			119.58333		119.58333		120.99900	120.99900			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			119.71482		119.71482		121.15668	121.15668			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			119.12146		119.12146		120.33825	120.33825			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			120.88250		120.88250		122.11842	122.11842			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			120.84460		120.84460		122.10303	122.10303			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			123.00780		123.00780		124.28941	124.28941			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			318.15000		318.15000		319.87800	319.87800			0.00	0.00	0	482.0
IGOV	On 03/11/2022	Index Future			322.89200		322.89200		324.65400	324.65400			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			328.37900		328.37900		330.18000	330.18000			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			334.24400		334.24400		336.08300	336.08300			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.52800		95.47200		4.49000	95.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.93100		95.06900		4.96000	95.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.10900		94.89100		5.09500	94.90500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.49300		94.50700		5.49000	94.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.60300		94.39700		5.61500	94.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.97900		94.02100		5.97500	94.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.45700		93.54300		6.49000	93.51000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.99300		93.00700		6.99500	93.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.35900		92.64100		7.36500	92.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.65300		92.34700		7.65500	92.34500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.67800		92.32200		7.73000	92.27000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.92400		92.07600		7.95000	92.05000			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.54721		108.40256		8.54443	108.41295		5.21	0.00	2,601,661.44	24	79,088.0
R186	On 04/08/2022	Bond Future	6.96	Call	6.17000		0.00617		7.28000	0.00728	6.170	4.83	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	229.87000		0.22987		243.47000	0.24347	229.870	4.68	0.18	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	76.52000		0.07652		82.53000	0.08253	76.520	5.84	0.06	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.73846		109.97992		8.73519	109.99144		5.00	0.00	0.00	0	11,129.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R186	On	02/02/2023			Bond Future	8.89048	106.53504		8.88661	106.54788		4.87	0.00	0.00	0	0.0	
R186	On	04/05/2023			Bond Future	9.03584	108.42322		9.03141	108.43702		4.70	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	327.04102	327.04102		326.91614	326.91614			0.00	0.00	0	875.0	
R197	On	03/11/2022			Bond Future	331.87509	331.87509		331.75130	331.75130			0.00	0.00	0	0.0	
R197	On	02/02/2023			Bond Future	328.82482	328.82482		328.70288	328.70288			0.00	0.00	0	0.0	
R197	On	04/05/2023			Bond Future	334.71323	334.71323		334.59122	334.59122			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	246.78546	246.78546		248.14232	248.14232			0.00	0.00	0	6,519.0	
R202	On	03/11/2022			Bond Future	250.43294	250.43294		251.81192	251.81192			0.00	0.00	0	0.0	
R202	On	02/02/2023			Bond Future	250.07444	250.07444		251.47971	251.47971			0.00	0.00	0	0.0	
R202	On	04/05/2023			Bond Future	254.54994	254.54994		255.98180	255.98180			0.00	0.00	0	0.0	
R202	On	07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On	04/08/2022			Bond Future	5.59500	104.59330		5.52507	104.63164		0.63	0.00	0.00	0	22,183.0	
R2023	On	03/11/2022			Bond Future	5.34854	102.19774		5.21953	102.23756		0.35	0.00	0.00	0	0.0	
R2023	On	28/02/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On	04/08/2022			Bond Future	10.17905	88.99902		10.18679	88.96211		8.28	0.00	25,008,724.62	281	96,349.0	
R2030	On	04/08/2022	8.30	Call	Bond Future	3.32000	0.00332		3.85000	0.00385	3.320	7.98	0.00	0.00	0	800.0	
R2030	On	04/08/2022	9.05	Call	Bond Future	63.85000	0.06385		68.14000	0.06814	63.850	7.76	0.05	0.00	0	800.0	
R2030	On	04/08/2022	10.95	Put	Bond Future	290.44000	0.29044		312.19000	0.31219	290.440	8.69	0.15	0.00	0	800.0	
R2030	On	03/11/2022			Bond Future	10.37091	90.29532		10.37884	90.25873		7.92	0.00	0.00	0	18,740.0	
R2030	On	03/11/2022	9.70	Call	Bond Future	673.56000	0.67356		676.95000	0.67695	673.560	7.33	0.25	0.00	0	500.0	
R2030	On	03/11/2022	10.20	Call	Bond Future	1,509.33000	1.50933		1,509.32000	1.50932	1,509.330	7.59	0.44	0.00	0	500.0	
R2030	On	03/11/2022	11.57	Put	Bond Future	417.10000	0.41710		433.40000	0.43340	417.100	8.69	0.15	0.00	0	500.0	
R2030	On	02/02/2023			Bond Future	10.54195	87.80850		10.55008	87.77220			7.91	0.00	0.00	0	0.0
R2030	On	02/02/2023	8.81	Call	Bond Future	197.34000	0.19734		199.09000	0.19909	197.340	7.37	0.08	0.00	0	102.0	
R2030	On	02/02/2023	9.66	Put	Bond Future	4,810.94000	4.81094		4,848.15000	4.84815	4,810.940	7.32	0.76	0.00	0	102.0	
R2030	On	02/02/2023	9.94	Put	Bond Future	3,870.89000	3.87089		3,906.78000	3.90678	3,870.890	7.43	0.68	0.00	0	102.0	
R2030	On	04/05/2023			Bond Future	10.71216	89.36636		10.72057	89.33003			7.65	0.00	0.00	0	0.0
R2030	On	04/05/2023	10.00	Call	Bond Future	1,245.02000	1.24502		1,242.77000	1.24277	1,245.020	7.04	0.32	0.00	0	1,080.0	
R2030	On	04/05/2023	12.04	Put	Bond Future	934.20000	0.93420		951.12000	0.95112	934.200	8.51	0.21	0.00	0	1,080.0	
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	10.58039	89.08139		10.61386	88.90123		9.06	0.00	1,870,709.19	21	70,093.0	
R2032	On	04/08/2022	8.97	Call	Bond Future	4.90000	0.00490		4.91000	0.00491	4.900	8.10	0.00	0.00	0	800.0	

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 04/08/2022	Bond Future	9.72	Call	108.75000		0.10875		103.81000	0.10381	108.750	7.74	0.08	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	150.23000		0.15023		143.16000	0.14316	150.230	7.80	0.10	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	1,262.10000		1.26210		1,207.65000	1.20765	1,262.100	8.81	0.46	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	11.00	Put	670.83000		0.67083		746.37000	0.74637	670.830	9.33	0.27	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	203.58000		0.20358		236.77000	0.23677	203.580	10.29	0.10	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.76541		86.22664		10.80019	86.04468		9.12	0.00	0.00	0	87,927.0
R2032	On 03/11/2022	Bond Future	9.31	Call	114.13000		0.11413		108.73000	0.10873	114.130	8.15	0.06	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	129.45000		0.12945		123.31000	0.12331	129.450	8.14	0.06	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	165.42000		0.16542		157.53000	0.15753	165.420	8.13	0.08	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	455.96000		0.45596		434.51000	0.43451	455.960	8.06	0.18	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,212.60000		4.21260		4,363.85000	4.36385	4,212.600	8.18	0.75	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	4,013.68000		4.01368		4,162.11000	4.16211	4,013.680	8.24	0.74	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	844.05000		0.84405		807.59000	0.80759	844.050	8.30	0.28	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,862.69000		2.86269		2,990.19000	2.99019	2,862.690	8.64	0.60	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,651.97000		2.65197		2,774.68000	2.77468	2,651.970	8.71	0.57	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	1,842.75000		1.84275		1,775.83000	1.77583	1,842.750	8.83	0.47	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	784.40000		0.78440		842.31000	0.84231	784.400	9.71	0.23	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	314.05000		0.31405		343.06000	0.34306	314.050	10.81	0.10	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.92863		87.67875		10.96478	87.49459		8.73	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	200.98000		0.20098		191.59000	0.19159	200.980	7.82	0.08	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	276.39000		0.27639		263.72000	0.26372	276.390	7.83	0.10	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	614.81000		0.61481		588.53000	0.58853	614.810	7.86	0.20	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,936.34000		4.93634		5,084.09000	5.08409	4,936.340	7.88	0.74	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	973.68000		0.97368		934.42000	0.93442	973.680	7.89	0.28	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,708.48000		3.70848		3,838.27000	3.83827	3,708.480	8.12	0.63	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,861.15000		1.86115		1,796.98000	1.79698	1,861.150	8.28	0.43	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,010.06000		1.01006		1,067.36000	1.06736	1,010.060	9.27	0.24	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	431.25000		0.43125		460.71000	0.46071	431.250	10.42	0.11	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.08651		85.07548		11.12417	84.88864		8.89	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			10.92580		90.08440		10.92794	90.07141		10.14	0.00	121,073,433.60	1,344	129,168.0
R2035	On 04/08/2022	Bond Future	9.53	Call	14.57000		0.01457		16.60000	0.01660	14.570	8.94	0.01	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	52.93000		0.05293		58.08000	0.05808	52.930	8.77	0.04	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	613.60000		0.61360		633.49000	0.63349	613.600	9.02	0.27	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,599.23000		2.59923		2,634.17000	2.63417	2,599.230	9.21	0.67	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,127.30000		1.12730		1,161.94000	1.16194	1,127.300	9.99	0.38	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	135.22000		0.13522		147.51000	0.14751	135.220	11.70	0.06	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.10196		86.90945		11.10404	86.89714		10.22	0.00	0.00	0	3,020.0
R2035	On 03/11/2022	Bond Future	9.82	Call	182.56000		0.18256		188.42000	0.18842	182.560	8.96	0.08	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	551.38000		0.55138		561.78000	0.56178	551.380	8.98	0.19	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,241.36000		4.24136		4,266.88000	4.26688	4,241.360	9.39	0.70	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,719.52000		2.71952		2,746.63000	2.74663	2,719.520	9.96	0.53	0.00	0	582.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/11/2022	Bond Future	11.05	Call	2,230.71000		2.23071	2,245.41000	2.24541	2,230.710	10.02	0.49	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	362.11000		0.36211	374.75000	0.37475	362.110	12.37	0.10	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			11.26173		88.37215	11.26375	88.36048		9.86	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	306.44000		0.30644	311.91000	0.31191	306.440	8.75	0.10	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	745.44000		0.74544	753.82000	0.75382	745.440	8.83	0.21	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,906.31000		4.90631	4,928.03000	4.92803	4,906.310	9.04	0.68	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,271.67000		2.27167	2,282.45000	2.28245	2,271.670	9.47	0.45	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,476.14000		3.47614	3,498.59000	3.49859	3,476.140	9.48	0.55	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	465.29000		0.46529	475.84000	0.47584	465.290	12.08	0.10	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.40846		85.44250	11.41047	85.43114		9.95	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			11.06906		81.89658	11.08676	81.78786		11.32	0.00	0.00	0	126,921.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	80.30000		0.08030	81.94000	0.08194	80.300	9.62	0.05	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,236.88000		2.23688	2,331.21000	2.33121	2,236.880	10.78	0.59	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,178.07000		2.17807	2,145.84000	2.14584	2,178.070	11.27	0.59	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	887.02000		0.88702	949.81000	0.94981	887.020	11.56	0.30	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	316.99000		0.31699	350.64000	0.35064	316.990	12.58	0.13	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.23288		83.08989	11.25113	82.98034		10.86	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.38102		80.23203	11.39984	80.12150		11.07	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.52561		81.65672	11.54506	81.54482		10.64	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			11.18925		83.59222	11.19652	83.54426		11.94	0.00	0.00	0	120,301.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	10.17000		0.01017	11.46000	0.01146	10.170	10.59	0.01	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	503.26000		0.50326	515.21000	0.51521	503.260	10.46	0.22	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	231.06000		0.23106	252.05000	0.25205	231.060	13.36	0.09	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.34853		84.81025	11.35595	84.76241		11.46	0.00	0.00	0	3,965.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	861.25000		0.86125	865.89000	0.86589	861.250	10.31	0.25	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,131.67000		2.13167	2,132.24000	2.13224	2,131.670	11.11	0.46	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	649.03000		0.64903	672.64000	0.67264	649.030	13.13	0.16	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			11.49284		81.73119	11.50041	81.68341		11.71	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.63331		83.18285	11.64108	83.13478		11.25	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 04/08/2022	Bond Future			11.20021		80.46239	11.21255	80.37938		12.61	0.00	0.00	0	77,372.0	
R2044	On 03/11/2022	Bond Future			11.35064		81.63490	11.36333	81.55142		12.10	0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.48663		78.62760	11.49968	78.54351		12.38	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future			11.61857		80.02427	11.63202	79.93926		11.90	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			11.12331		83.86885	11.12511	83.85634		12.38	0.00	0.00	0	188,751.0	

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
R2048	On 04/08/2022	Bond Future	10.20	Call	95.76000	0.09576		103.81000	0.10381	95.760	10.45	0.06	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	10.90	Call	1,179.25000	1.17925		1,207.21000	1.20721	1,179.250	11.79	0.38	0.00	0	1,700.0	
R2048	On 04/08/2022	Bond Future	11.00	Put	2,353.20000	2.35320		2,394.72000	2.39472	2,353.200	12.00	0.56	0.00	0	50.0	
R2048	On 03/11/2022	Bond Future			11.27101	80.66677		11.27278	80.65475		12.53	0.00	0.00	0	0.0	
R2048	On 02/02/2023	Bond Future			11.40442	82.02462		11.40613	82.01324		12.13	0.00	0.00	0	0.0	
R2048	On 04/05/2023	Bond Future			11.52578	79.04620		11.52747	79.03516		12.34	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			10.90146	69.60008		10.90853	69.56247		11.41	0.00	0.00	0	20,119.0	
R209	On 03/11/2022	Bond Future			11.05681	67.46817		11.06402	67.43063		11.47	0.00	0.00	0	4,135.0	
R209	On 03/11/2022	Bond Future	9.25	Call	35.89000	0.03589		37.19000	0.03719	35.890	10.16	0.02	0.00	0	9,500.0	
R209	On 03/11/2022	Bond Future	10.00	Put	6,103.94000	6.10394		6,145.07000	6.14507	6,103.940	10.03	0.88	0.00	0	9,500.0	
R209	On 03/11/2022	Bond Future	11.00	Put	2,217.39000	2.21739		2,254.49000	2.25449	2,217.390	11.19	0.51	0.00	0	9,500.0	
R209	On 02/02/2023	Bond Future			11.19350	68.60420		11.20084	68.56670		11.11	0.00	0.00	0	0.0	
R209	On 04/05/2023	Bond Future			11.32438	66.67049		11.33190	66.63277		11.19	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			221.80033	221.80033		222.56204	222.56204			0.00	0.00	0	1,025.0	
R210	On 03/11/2022	Bond Future			222.12733	222.12733		222.90241	222.90241			0.00	0.00	0	0.0	
R210	On 02/02/2023	Bond Future			225.91016	225.91016		226.70053	226.70053			0.00	0.00	0	0.0	
R210	On 04/05/2023	Bond Future			226.90690	226.90690		227.71330	227.71330			0.00	0.00	0	0.0	
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R213	On 04/08/2022	Bond Future			10.42079	84.02785		10.43867	83.94094		8.86	0.00	588,194.95	7	26,734.0	
R213	On 03/11/2022	Bond Future			10.60745	81.71226		10.62596	81.62487		8.87	0.00	0.00	0	0.0	
R213	On 03/11/2022	Bond Future	9.13	Call	122.79000	0.12279		122.19000	0.12219	122.790	8.13	0.06	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	9.19	Call	141.10000	0.14110		140.28000	0.14028	141.100	8.12	0.07	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.84	Put	4,284.35000	4.28435		4,364.42000	4.36442	4,284.350	8.10	0.78	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	9.98	Put	3,766.88000	3.76688		3,844.23000	3.84423	3,766.880	8.23	0.73	0.00	0	200.0	
R213	On 03/11/2022	Bond Future	10.19	Put	3,069.76000	3.06976		3,142.15000	3.14215	3,069.760	8.43	0.65	0.00	0	476.0	
R213	On 03/11/2022	Bond Future	10.37	Put	2,546.19000	2.54619		2,613.59000	2.61359	2,546.190	8.58	0.58	0.00	0	200.0	
R213	On 02/02/2023	Bond Future			10.77549	83.08677		10.79468	82.99872		8.42	0.00	0.00	0	0.0	
R213	On 02/02/2023	Bond Future	9.16	Call	211.26000	0.21126		208.51000	0.20851	211.260	7.68	0.09	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.01	Put	4,470.93000	4.47093		4,545.75000	4.54575	4,470.930	7.70	0.73	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.35	Put	3,391.82000	3.39182		3,459.11000	3.45911	3,391.820	7.96	0.62	0.00	0	476.0	
R213	On 02/02/2023	Bond Future	10.43	Call	1,561.61000	1.56161		1,538.88000	1.53888	1,561.610	8.03	0.40	0.00	0	912.0	
R213	On 02/02/2023	Bond Future	12.20	Put	598.69000	0.59869		622.62000	0.62262	598.690	9.66	0.16	0.00	0	912.0	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/05/2023	Bond Future	10.93060	81.01224		10.95054	80.92319		8.57	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	11.16008	66.67894		11.16708	66.64044		12.42	0.00	8,134,830.68	122	14,753.0
R214	On 03/11/2022	Bond Future	11.30980	64.36384		11.31694	64.32539		12.56	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.44508	65.44707		11.45236	65.40860		12.17	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.56847	63.31417		11.57592	63.27546		12.33	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 :											159,277,554.48	1,799	1 265 085.0
Grand Total:											159,277,554.48	1,799	1 265 085.0