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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2022

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	825.36700	825.36700		824.30500	824.30500			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	837.45500	837.45500		836.38400	836.38400			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	851.76700	851.76700		850.68700	850.68700			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	867.22800	867.22800		866.13400	866.13400			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	937.93900	937.93900		936.89300	936.89300			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	951.67600	951.67600		950.62200	950.62200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	967.94000	967.94000		966.87800	966.87800			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	985.50900	985.50900		984.43500	984.43500			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	834.43300	834.43300		833.44100	833.44100			0.00	0.00	0	131.0
ALBI	On	03/11/2022	Index Future	846.65400	846.65400		845.65400	845.65400			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	861.12200	861.12200		860.11500	860.11500			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	876.75300	876.75300		875.73300	875.73300			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	11.93651		76.09683		11.95461	76.00846			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.15617		73.43697		12.17467	73.34907			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.35589		74.71390		12.37466	74.62695			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.54353		72.30285		12.56274	72.21596			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	12.30810		74.45345		12.33070	74.32649			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.50885		71.29175		12.53209	71.16471			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.68510		72.53404		12.70886	72.40715			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.85844		69.61111		12.88288	69.48358			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	822.99000		822.99000		822.00800	822.00800			0.00	0.00	0	1,114.0
GOVI	On 03/11/2022	GOVI	835.04300		835.04300		834.05400	834.05400			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	849.31400		849.31400		848.31600	848.31600			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	864.73000		864.73000		863.72000	863.72000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	160.95517		160.95517		160.92776	160.92776			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	163.32895		163.32895		163.30501	163.30501			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.48141		164.48141		164.46339	164.46339			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	167.50813		167.50813		167.49333	167.49333			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	118.54388		118.54388		118.79429	118.79429			0.00	0.00	0	3,954.0
I2029	On 03/11/2022	Bond Future	119.04969		119.04969		119.30967	119.30967			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.11392		121.11392		121.38226	121.38226			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	122.06249		122.06249		122.33917	122.33917			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	113.54384		113.54384		113.86635	113.86635			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	113.89112		113.89112		114.22553	114.22553			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.86570		115.86570		116.20954	116.20954			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	116.63254		116.63254		116.98597	116.98597			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			128.18042	128.18042		128.20647	128.20647			0.00	0.00	0	6,836.0
I2038	On 03/11/2022	Bond Future			130.07116	130.07116		130.10064	130.10064			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			130.43770	130.43770		130.47322	130.47322			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			132.83940	132.83940		132.87834	132.87834			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			117.38356	117.38356		117.42601	117.42601			0.00	18,781,369.60	160	16,119.0
I2046	On 03/11/2022	Bond Future			117.16279	117.16279		117.21366	117.21366			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			119.19538	119.19538		119.25086	119.25086			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			119.37897	119.37897		119.43923	119.43923			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			119.32455	119.32455		119.15486	119.15486			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			121.08423	121.08423		120.91523	120.91523			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			121.08667	121.08667		120.91933	120.91933			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			123.31608	123.31608		123.14814	123.14814			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			317.94000	317.94000		318.07700	318.07700			0.00	0.00	0	482.0
IGOV	On 03/11/2022	Index Future			322.67400	322.67400		322.81600	322.81600			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			328.26400	328.26400		328.41200	328.41200			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			334.29700	334.29700		334.45000	334.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.52500	95.47500		4.52500	95.47500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.92000	95.08000		4.94000	95.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.07000	94.93000		5.10500	94.89500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.45000	94.55000		5.47500	94.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.57000	94.43000		5.60500	94.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.93500	94.06500		5.98500	94.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.41000	93.59000		6.46000	93.54000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.95500	93.04500		7.00000	93.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.29000	92.71000		7.32000	92.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.61000	92.39000		7.65500	92.34500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.66000	92.34000		7.69000	92.31000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.86500	92.13500		7.91000	92.09000			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.55491	108.37380		8.59979	108.20634		5.22	0.00	411,820,440.00	3,800	82,888.0
R186	On 04/08/2022	Bond Future	6.96	Call	4.71000	0.00471		4.56000	0.00456	4.710	4.77	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	246.83000	0.24683		193.00000	0.19300	246.830	4.91	0.19	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	82.19000	0.08219		86.57000	0.08657	82.190	5.98	0.06	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.74790	109.94665		8.79539	109.77949		5.05	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			8.89049		106.53501		8.94065	106.36869		4.93	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.01819		108.47821		9.07177	108.31140		4.73	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			326.93816		326.93816		327.10581	327.10581			0.00	0.00	0	875.0
R197	On 03/11/2022	Bond Future			331.75900		331.75900		331.93717	331.93717			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.80529		328.80529		329.00115	329.00115			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			334.86144		334.86144		335.06825	335.06825			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			246.97194		246.97194		246.85415	246.85415			0.00	0.00	0	6,519.0
R202	On 03/11/2022	Bond Future			250.61343		250.61343		250.50007	250.50007			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			250.33347		250.33347		250.22820	250.22820			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			254.94105		254.94105		254.83944	254.83944			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			5.73612		104.51602		5.74807	104.50948		0.64	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.61528		102.11551		5.62860	102.11140		0.37	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			10.15642		89.10704		10.18473	88.97193		8.39	0.00	38,316,027.20	430	96,349.0
R2030	On 04/08/2022	Bond Future	8.30	Call	3.65000		0.00365		3.04000	0.00304	3.650	8.07	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	65.64000		0.06564		60.57000	0.06057	65.640	7.77	0.05	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	304.95000		0.30495		289.22000	0.28922	304.950	9.12	0.15	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.34793		90.40146		10.37711	90.26671		8.09	0.00	0.00	0	18,740.0
R2030	On 03/11/2022	Bond Future	9.70	Call	778.79000		0.77879		662.09000	0.66209	778.790	7.76	0.27	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,661.01000		1.66101		1,491.26000	1.49126	1,661.010	8.06	0.46	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	500.95000		0.50095		417.69000	0.41769	500.950	9.43	0.16	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.51148		87.94470		10.54147	87.81064		8.04	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	220.80000		0.22080		195.94000	0.19594	220.800	7.50	0.09	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,756.61000		4.75661		4,806.07000	4.80607	4,756.610	7.55	0.74	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,849.09000		3.84909		3,865.65000	3.86565	3,849.090	7.71	0.66	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.66956		89.55068		10.70063	89.41620		7.78	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,393.13000		1.39313		1,257.93000	1.25793	1,393.130	7.34	0.34	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.04	Put	982.27000		0.98227		920.66000	0.92066	982.270	8.88	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			10.55914		89.19603		10.58140	89.07594		9.24	0.00	0.00	0	70,093.0
R2032	On 04/08/2022	Bond Future	8.97	Call	5.27000		0.00527		4.60000	0.00460	5.270	8.17	0.01	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	143.58000	0.14358		105.47000	0.10547	143.580	8.24	0.09	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	197.12000	0.19712		146.15000	0.14615	197.120	8.35	0.12	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	1,367.84000	1.36784		1,250.44000	1.25044	1,367.840	9.24	0.48	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	697.37000	0.69737		664.21000	0.66421	697.370	9.87	0.27	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	220.63000	0.22063		199.47000	0.19947	220.630	10.81	0.10	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.74384	86.33976		10.76666	86.22010		9.34	0.00	0.00	0	87,927.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	130.44000	0.13044		112.16000	0.11216	130.440	8.33	0.06	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	147.35000	0.14735		127.30000	0.12730	147.350	8.33	0.07	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	186.82000	0.18682		162.87000	0.16287	186.820	8.31	0.09	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	535.59000	0.53559		451.12000	0.45112	535.590	8.47	0.20	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,217.52000	4.21752		4,213.09000	4.21309	4,217.520	8.70	0.73	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,023.99000	4.02399		4,013.83000	4.01383	4,023.990	8.76	0.72	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	972.66000	0.97266		837.33000	0.83733	972.660	8.82	0.30	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,893.53000	2.89353		2,860.85000	2.86085	2,893.530	9.12	0.59	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,684.33000	2.68433		2,649.80000	2.64980	2,684.330	9.18	0.56	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,989.07000	1.98907		1,833.58000	1.83358	1,989.070	9.27	0.48	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	852.72000	0.85272		780.82000	0.78082	852.720	10.30	0.23	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	356.17000	0.35617		311.42000	0.31142	356.170	11.38	0.11	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.90075	87.82115		10.92402	87.70228		8.90	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	232.00000	0.23200		201.21000	0.20121	232.000	8.02	0.09	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	314.96000	0.31496		276.82000	0.27682	314.960	8.03	0.11	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	678.94000	0.67894		616.33000	0.61633	678.940	8.06	0.21	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,906.41000	4.90641		4,915.32000	4.91532	4,906.410	8.22	0.72	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,104.03000	1.10403		976.47000	0.97647	1,104.030	8.27	0.30	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,726.67000	3.72667		3,689.33000	3.68933	3,726.670	8.53	0.61	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,027.52000	2.02752		1,866.63000	1.86663	2,027.520	8.67	0.44	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,077.13000	1.07713		1,000.36000	1.00036	1,077.130	9.75	0.24	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	478.52000	0.47852		425.86000	0.42586	478.520	10.90	0.12	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.04846	85.26482		11.07236	85.14583		9.06	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			10.94665	89.95800		10.97378	89.79393		10.33	0.00	989,538.00	11	129,157.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	12.82000	0.01282		11.00000	0.01100	12.820	9.02	0.01	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	47.91000	0.04791		41.63000	0.04163	47.910	8.86	0.03	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	649.39000	0.64939		531.47000	0.53147	649.390	9.64	0.27	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,760.46000	2.76046		2,787.88000	2.78788	2,760.460	9.84	0.67	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,234.15000	1.23415		1,230.11000	1.23011	1,234.150	10.49	0.39	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	165.63000	0.16563		150.21000	0.15021	165.630	12.25	0.07	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			11.12421	86.77793		11.15208	86.61361		10.47	0.00	0.00	0	3,020.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	188.00000	0.18800		158.63000	0.15863	188.000	9.20	0.08	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	554.88000	0.55488		492.61000	0.49261	554.880	9.21	0.19	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	4,370.99000	4.37099		4,446.88000	4.44688	4,370.990	9.62	0.71	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,834.78000	2.83478		2,872.73000	2.87273	2,834.780	10.21	0.54	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	2,211.37000		2.21137	2,080.84000	2.08084	2,211.370		10.27	0.49	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	393.62000		0.39362	388.86000	0.38886	393.620		12.62	0.11	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.28016		88.26577	11.30867	88.10159			10.10	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	327.12000		0.32712	277.85000	0.27785	327.120		9.02	0.11	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	784.29000		0.78429	687.47000	0.68747	784.290		9.15	0.21	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,107.08000		5.10708	5,088.92000	5.08892	5,107.080		9.56	0.68	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,352.58000		2.35258	2,147.44000	2.14744	2,352.580		9.94	0.45	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,662.63000		3.66263	3,621.56000	3.62156	3,662.630		9.95	0.55	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	554.31000		0.55431	490.77000	0.49077	554.310		12.69	0.11	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.41981		85.37839	11.44911	85.21322			10.20	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			11.09517		81.73628	11.11712	81.60188			11.52	0.00	0.00	0	126,804.0
R2037	On 04/08/2022	Bond Future	10.10	Call	80.23000		0.08023	63.88000	0.06388	80.230		9.95	0.05	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,400.21000		2.40021	2,404.90000	2.40490	2,400.210		11.38	0.60	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,143.45000		2.14345	1,997.62000	1.99762	2,143.450		11.81	0.57	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,001.89000		1.00189	970.29000	0.97029	1,001.890		12.19	0.32	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	384.82000		0.38482	349.99000	0.34999	384.820		13.29	0.15	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.26054		82.92394	11.28297	82.78974			11.11	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.40533		80.08930	11.42817	79.95555			11.32	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.54359		81.55327	11.56698	81.41899			10.90	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			11.23121		83.31603	11.25300	83.17316			12.21	0.00	0.00	0	120,301.0
R2040	On 04/08/2022	Bond Future	9.70	Call	8.16000		0.00816	6.99000	0.00699	8.160		10.71	0.01	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	516.28000		0.51628	410.50000	0.41050	516.280		11.23	0.21	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	304.18000		0.30418	266.70000	0.26670	304.180		14.19	0.11	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.39259		84.52678	11.41488	84.38396			11.78	0.00	0.00	0	3,965.0
R2040	On 03/11/2022	Bond Future	10.70	Call	835.80000		0.83580	754.22000	0.75422	835.800		10.61	0.24	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.20	Call	2,062.21000		2.06221	1,935.59000	1.93559	2,062.210		11.43	0.44	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	12.52	Put	731.00000		0.73100	712.94000	0.71294	731.000		13.46	0.17	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.53440		81.46941	11.55710	81.32698			12.02	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.66955		82.95903	11.69279	82.81600			11.57	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			11.24267		80.17738	11.25895	80.06855			12.95	0.00	160,354.76	2	77,371.0
R2044	On 03/11/2022	Bond Future			11.39518		81.34255	11.41176	81.23418			12.50	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.52890		78.35578	11.54568	78.24831			12.78	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.65592		79.78859	11.67303	79.68102			12.31	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			11.16644		83.56994	11.18222	83.46107			12.72	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	90.01000	0.09001		72.72000	0.07272	90.010	10.83	0.05	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,098.05000	1.09805		1,021.21000	1.02121	1,098.050	12.13	0.36	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,554.43000	2.55443		2,577.70000	2.57770	2,554.430	12.35	0.58	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.31625	80.36041		11.33235	80.25188		12.95	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.44756	81.73850		11.46386	81.63087		12.54	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.56422	78.79586		11.58083	78.68812		12.76	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			10.93366	69.42903		10.94968	69.34416		11.62	0.00	0.00	0	20,119.0
R209	On 03/11/2022	Bond Future			11.09067	67.29211		11.10695	67.20769		11.75	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	35.78000	0.03578		30.11000	0.03011	35.780	10.38	0.02	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,273.34000	6.27334		6,332.10000	6.33210	6,273.340	10.24	0.88	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,398.08000	2.39808		2,346.23000	2.34623	2,398.080	11.75	0.52	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.22440	68.44653		11.24083	68.36290		11.38	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.34948	66.54470		11.36620	66.46109		11.47	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			221.93690	221.93690		221.85425	221.85425			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			222.25082	222.25082		222.17958	222.17958			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			226.10531	226.10531		226.04009	226.04009			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			227.21828	227.21828		227.15851	227.15851			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			10.40462	84.10654		10.42691	83.99809		9.02	0.00	0.00	0	26,862.0
R213	On 03/11/2022	Bond Future			10.59121	81.78903		10.61406	81.68104		9.05	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	134.73000	0.13473		119.19000	0.11919	134.730	8.28	0.07	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	154.33000	0.15433		137.09000	0.13709	154.330	8.27	0.08	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,287.26000	4.28726		4,304.90000	4.30490	4,287.260	8.52	0.77	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,780.26000	3.78026		3,785.36000	3.78536	3,780.260	8.65	0.72	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,093.49000	3.09349		3,085.08000	3.08508	3,093.490	8.83	0.64	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,573.93000	2.57393		2,558.89000	2.55889	2,573.930	8.96	0.57	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.75290	83.19058		10.77621	83.08346		8.58	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	237.01000	0.23701		209.34000	0.20934	237.010	7.85	0.09	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,474.30000	4.47430		4,469.96000	4.46996	4,474.300	8.06	0.72	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,414.53000	3.41453		3,389.83000	3.38983	3,414.530	8.32	0.61	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,690.11000	1.69011		1,556.10000	1.55610	1,690.110	8.37	0.41	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	654.31000	0.65431		596.05000	0.59605	654.310	10.11	0.17	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	10.89767	81.15956		10.92162	81.05238		8.73	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	11.19786	66.47159		11.21884	66.35691		12.72	0.00	9,638,380.55	145	14,485.0
R214	On 03/11/2022	Bond Future	11.34940	64.15101		11.37083	64.03630		12.93	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.48228	65.25088		11.50408	65.13635		12.52	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.60066	63.14718		11.62293	63.03206		12.70	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 :											479,706,110.11	4,548	1 268 776.0
Grand Total:											479,706,110.11	4,548	1 268 776.0