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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2022

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
<b>Derivatives</b>														
AL37	On 04/08/2022	Index Future	829.16800	829.16800	829.38800	829.38800					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	841.55100	841.55100	841.78200	841.78200					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	855.77400	855.77400	856.01600	856.01600					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	871.16900	871.16900	871.42100	871.42100					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	949.73300	949.73300	949.59300	949.59300					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	963.91600	963.91600	963.78300	963.78300					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	980.20700	980.20700	980.08000	980.08000					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	997.84000	997.84000	997.71800	997.71800					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	843.42300	843.42300	843.21400	843.21400					0.00	25,302,690.00	3	134.00
ALBI	On 03/11/2022	Index Future	856.01900	856.01900	855.81400	855.81400					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	870.48600	870.48600	870.28600	870.28600					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	886.14500	886.14500	885.94800	885.94800					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 04/08/2022	Bond Future	11.76963	76.91862		11.77728	76.88067			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	11.97776	74.29232		11.98558	74.25453			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.17292	75.56917		12.18092	75.53148			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.35551	73.16105		12.36375	73.12314			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 04/08/2022	Bond Future	12.15371	75.33084		12.16113	75.28827			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.34404	72.20359		12.35165	72.16106			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.51629	73.44670		12.52408	73.40415			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.68489	70.52808		12.69291	70.48526			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	831.99400	831.99400		831.78800	831.78800			0.00	0.00	0	1,114.00
GOVI	On 03/11/2022	GOVI	844.41900	844.41900		844.21800	844.21800			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	858.69000	858.69000		858.49300	858.49300			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	874.13700	874.13700		873.94300	873.94300			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.20631	162.20631		162.52713	162.52713			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.64514	164.64514		164.97232	164.97232			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.78611	165.78611		166.12054	166.12054			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	168.80959	168.80959		169.15122	169.15122			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 04/08/2022	Bond Future	121.25902	121.25902		121.78046	121.78046			0.00	14,551,082.40	120	3,894.00
I2029	On 03/11/2022	Bond Future	121.83799	121.83799		122.36843	122.36843			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	123.92725	123.92725		124.46788	124.46788			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	124.90477	124.90477		125.45622	125.45622			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 04/08/2022	Bond Future	115.90344	115.90344		116.77559	116.77559			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	116.31773	116.31773		117.20410	117.20410			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	118.31209	118.31209		119.21480	119.21480			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	119.10213	119.10213		120.02211	120.02211			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2022	Bond Future	131.67533	131.67533		131.65522	131.65522			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future	133.65540	133.65540		133.63622	133.63622			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	134.05522	134.05522		134.03709	134.03709			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	136.50114	136.50114		136.48350	136.48350			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 04/08/2022	Bond Future	121.34079	121.34079		122.65689	122.65689			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future	121.21049	121.21049		122.54742	122.54742			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future	123.28975	123.28975		124.65096	124.65096			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	123.52435	123.52435		124.91121	124.91121			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 04/08/2022	Bond Future	124.07597	124.07597		125.00124	125.00124			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future	125.94134	125.94134		126.88160	126.88160			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	126.00011	126.00011		126.95784	126.95784			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	128.29891	128.29891		129.27478	129.27478			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 04/08/2022	Index Future	324.39900	324.39900		326.01500	326.01500			0.00	0.00	0	759.00
I GOV	On 03/11/2022	Index Future	329.32300	329.32300		330.96700	330.96700			0.00	0.00	0	16.00
I GOV	On 02/02/2023	Index Future	334.96600	334.96600		336.64100	336.64100			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	341.06800	341.06800		342.77600	342.77600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.95500	95.04500		4.95500	95.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.04500	94.95500		5.02500	94.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.40000	94.60000		5.38000	94.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.50500	94.49500		5.48500	94.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	5.82000	94.18000		5.79000	94.21000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	5.91000	94.09000		5.87000	94.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.21000	93.79000		6.18000	93.82000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.66500	93.33500		6.61500	93.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.03000	92.97000		6.97000	93.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.19000	92.81000		7.15000	92.85000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.31500	92.68500		7.26500	92.73500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.42500	92.57500		7.37500	92.62500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	8.41536	108.89659		8.40718	108.92734		5.14	0.00	108,896.59	1	81,225.00
R186	On 04/08/2022	Bond Future	6.96	Call	11.82000	0.01182	12.89000	0.01289	11.820	5.21	0.01	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	322.65000	0.32265	335.20000	0.33520	322.650	4.93	0.24	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	49.66000	0.04966	50.25000	0.05025	49.660	6.20	0.04	0	3,600.00
R186	On 03/11/2022	Bond Future	8.58910	110.50801		8.57999	110.54033		4.94	0.00	0.00	0	11,129.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R186	On 03/11/2022	Bond Future	8.23	Call	866.66000	0.86666	0.00000	0.00000	866.660	4.81	0.36	174,050,578.47	4,310	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,013.82000	1.01382	0.00000	0.00000	1,013.820	5.19	0.38	179,440,470.32	4,310	4,310.00
R186	On 02/02/2023	Bond Future			8.72559	107.08410	8.71544	107.11801		4.87	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.84537	109.01854	8.83412	109.05384		4.69	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 04/08/2022	Bond Future			328.23077	328.23077	328.13514	328.13514			0.00	328,230.77	1	870.00
R197	On 03/11/2022	Bond Future			333.16396	333.16396	333.06991	333.06991			0.00	333,163.96	1	0.00
R197	On 02/02/2023	Bond Future			330.15387	330.15387	330.06169	330.06169			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.17915	336.17915	336.08748	336.08748			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 04/08/2022	Bond Future			251.29409	251.29409	254.56211	254.56211			0.00	0.00	0	6,593.00
R202	On 03/11/2022	Bond Future			255.07097	255.07097	258.39056	258.39056			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			254.81065	254.81065	258.18970	258.18970			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			259.45809	259.45809	262.90051	262.90051			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
R203	On 04/08/2022	Bond Future			5.81155	104.47476	5.75189	104.50739		0.60	0.00	0.00	0	22,183.00
R203	On 03/11/2022	Bond Future			5.65642	102.10283	5.54575	102.13693		0.34	0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future			9.91129	90.28795	9.91880	90.25148		8.48	0.00	100,309,912.45	1,111	97,820.00
R2030	On 04/08/2022	Bond Future	8.30	Call	6.26000	0.00626	6.43000	0.00643	6.260	7.96	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	137.07000	0.13707	137.41000	0.13741	137.070	7.99	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	175.75000	0.17575	183.99000	0.18399	175.750	9.82	0.09	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.08544	91.62548	10.09312	91.58936		8.16	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	1,177.84000	1.17784	1,170.39000	1.17039	1,177.840	8.00	0.36	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	2,285.75000	2.28575	2,272.00000	2.27200	2,285.750	8.29	0.55	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	348.34000	0.34834	356.21000	0.35621	348.340	9.78	0.12	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.23968	89.17158	10.24756	89.13570		8.16	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	354.82000	0.35482	352.56000	0.35256	354.820	7.63	0.13	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,934.20000	3.93420	3,962.26000	3.96226	3,934.200	7.83	0.66	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,132.90000	3.13290	3,158.28000	3.15828	3,132.900	7.99	0.58	0.00	0	102.00
R2030	On 04/05/2023	Bond Future			10.38738	90.78408	10.39552	90.74819		7.89	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,250.54000	1.25054	0.00000	0.00000	1,250.540	7.52	0.31	4,193,335.52	150	150.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,971.17000	1.97117	1,960.17000	1.96017	1,971.170	7.76	0.42	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,396.28000	1.39628	0.00000	0.00000	1,396.280	8.76	0.28	7,643,375.33	300	150.00
R2030	On 04/05/2023	Bond Future	12.04	Put	857.61000	0.85761	867.35000	0.86735	857.610	9.47	0.18	0.00	0	1,080.00

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R2030	On 31/01/2030	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	10.34835	90.34431		10.35046	90.33272		9.41	0.00	0.00	0	80,070.00
R2032	On 04/08/2022	Bond Future	8.97	Call	10.65000	0.01065	11.16000	0.01116	10.650	8.26	0.01	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	291.60000	0.29160	295.78000	0.29578	291.600	8.75	0.16	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	381.69000	0.38169	386.35000	0.38635	381.690	8.86	0.20	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	1,969.04000	1.96904	1,972.72000	1.97272	1,969.040	9.67	0.59	0	900.00
R2032	On 04/08/2022	Bond Future	11.00	Put	436.92000	0.43692	447.09000	0.44709	436.920	10.44	0.19	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	119.03000	0.11903	123.59000	0.12359	119.030	11.25	0.06	0	800.00
R2032	On 03/11/2022	Bond Future	10.51912	87.53012		10.52116	87.51922		9.47	0.00	0.00	0	87,927.00
R2032	On 03/11/2022	Bond Future	9.31	Call	213.81000	0.21381	215.34000	0.21534	213.810	8.42	0.10	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	239.68000	0.23968	241.29000	0.24129	239.680	8.41	0.10	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	299.13000	0.29913	300.89000	0.30089	299.130	8.40	0.13	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	856.46000	0.85646	858.81000	0.85881	856.460	8.90	0.28	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,433.58000	3.43358	3,446.75000	3.44675	3,433.580	9.11	0.65	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,262.24000	3.26224	3,275.34000	3.27534	3,262.240	9.17	0.63	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	1,423.52000	1.42352	1,425.64000	1.42564	1,423.520	9.22	0.39	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,274.82000	2.27482	2,287.06000	2.28706	2,274.820	9.46	0.50	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,098.07000	2.09807	2,110.05000	2.11005	2,098.070	9.52	0.47	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	2,644.24000	2.64424	2,644.85000	2.64485	2,644.240	9.62	0.57	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	644.26000	0.64426	651.41000	0.65141	644.260	10.78	0.18	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	261.47000	0.26147	265.57000	0.26557	261.470	11.83	0.08	0	750.00
R2032	On 02/02/2023	Bond Future	10.66956	89.01420		10.67153	89.00394		9.07	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	369.60000	0.36960	370.80000	0.37080	369.600	8.23	0.13	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	488.30000	0.48830	489.59000	0.48959	488.300	8.24	0.16	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	1,070.03000	1.07003	1,071.41000	1.07141	1,070.030	8.63	0.28	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,216.01000	4.21601	4,227.45000	4.22745	4,216.010	8.83	0.65	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,629.96000	1.62996	1,631.05000	1.63105	1,629.960	8.88	0.37	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,156.91000	3.15691	3,167.71000	3.16771	3,156.910	9.07	0.54	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,712.73000	2.71273	2,712.82000	2.71282	2,712.730	9.19	0.52	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	946.92000	0.94692	953.46000	0.95346	946.920	10.52	0.21	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	391.22000	0.39122	395.03000	0.39503	391.220	11.36	0.10	0	750.00
R2032	On 04/05/2023	Bond Future	10.80997	86.46442		10.81190	86.45462		9.18	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	10.75263	91.14449		10.76498	91.06827		10.55	0.00	0.00	0	129,151.00
R2035	On 04/08/2022	Bond Future	9.53	Call	23.95000	0.02395	23.72000	0.02372	23.950	9.15	0.02	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	96.10000	0.09610	94.59000	0.09459	96.100	9.18	0.06	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,047.56000	1.04756	1,030.12000	1.03012	1,047.560	10.29	0.38	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,038.21000	2.03821	2,092.62000	2.09262	2,038.210	10.42	0.56	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	830.53000	0.83053	863.89000	0.86389	830.530	11.07	0.29	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	90.57000	0.09057	97.29000	0.09729	90.570	12.75	0.04	0	400.00
R2035	On 03/11/2022	Bond Future	10.91819	88.00683		10.93089	87.93035		10.65	0.00	0.00	0	3,020.00

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
R2035	On 03/11/2022	Bond Future	9.82	Call	306.14000	0.30614		300.61000	0.30061	306.140	9.42	0.12	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	965.66000	0.96566		950.93000	0.95093	965.660	10.14	0.27	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,683.23000	3.68323		3,738.14000	3.73814	3,683.230	10.47	0.62	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,324.89000	2.32489		2,367.99000	2.36799	2,324.890	10.90	0.46	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,962.47000	2.96247		2,927.40000	2.92740	2,962.470	10.98	0.56	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	339.26000	0.33926		350.15000	0.35015	339.260	13.58	0.09	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.06866	89.49807		11.08174	89.42112		10.25	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	485.47000	0.48547		477.58000	0.47758	485.470	9.20	0.14	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	1,146.55000	1.14655		1,130.33000	1.13033	1,146.550	9.57	0.27	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,380.17000	4.38017		4,433.04000	4.43304	4,380.170	9.96	0.61	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,999.06000	2.99906		2,965.91000	2.96591	2,999.060	10.29	0.51	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,080.65000	3.08065		3,124.22000	3.12422	3,080.650	10.30	0.49	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	424.30000	0.42430		434.53000	0.43453	424.300	12.86	0.09	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.20253	86.61780		11.21602	86.54010		10.37	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future			10.94257	82.67979		10.94461	82.66707		11.79	0.00	0.00	0	126,442.00
R2037	On 04/08/2022	Bond Future	10.10	Call	154.02000	0.15402		157.31000	0.15731	154.020	10.70	0.09	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,871.39000	1.87139		1,890.25000	1.89025	1,871.390	11.99	0.51	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,731.08000	2.73108		2,734.71000	2.73471	2,731.080	12.53	0.65	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	741.48000	0.74148		755.50000	0.75550	741.480	12.96	0.26	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	260.61000	0.26061		268.54000	0.26854	260.610	13.94	0.11	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.09823	83.90494		11.10022	83.89281		11.35	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.23950	81.07041		11.24143	81.05889		11.52	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.37387	82.53770		11.37578	82.52652		11.12	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future			11.06876	84.39339		11.08107	84.31098		12.52	0.00	0.00	0	120,054.00
R2040	On 04/08/2022	Bond Future	9.70	Call	13.59000	0.01359		13.53000	0.01353	13.590	10.90	0.01	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	814.58000	0.81458		801.23000	0.80123	814.580	12.06	0.30	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	196.54000	0.19654		208.83000	0.20883	196.540	14.87	0.08	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.22030	85.64403		11.23294	85.56126		12.06	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	1,302.81000	1.30281		1,284.16000	1.28416	1,302.810	11.69	0.32	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.20	Call	2,724.61000	2.72461		2,691.34000	2.69134	2,724.610	12.29	0.51	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	12.52	Put	671.77000	0.67177		690.27000	0.69027	671.770	14.65	0.15	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.35815	82.58872		11.37115	82.50534		12.25	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future			11.48900	84.08385		11.50239	83.99959		11.82	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 04/08/2022	Bond Future			11.08637	81.23494		11.08825	81.22208		13.32	0.00	893,584.34	11	76,692.00
R2044	On 03/11/2022	Bond Future			11.22956	82.43881		11.23140	82.42650		12.84	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.35954	79.45441		11.36132	79.44273		13.07	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
R2044	On 04/05/2023	Bond Future	11.48253	80.89288		11.48429	80.88154		12.63	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2022	Bond Future	11.01156	84.65251		11.01844	84.60388		13.13	0.00	1,015,830,120.00	12,000	200,684.00
R2048	On 04/08/2022	Bond Future	10.20	Call	175.26000	0.17526	175.87000	0.17587	175.260	11.63	0.09	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,556.89000	1.55689	1,548.82000	1.54882	1,556.890	12.98	0.45	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	1,983.72000	1.98372	2,021.72000	2.02172	1,983.720	13.13	0.50	0	50.00
R2048	On 03/11/2022	Bond Future	11.15210	81.48204		11.15913	81.43343		13.33	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	11.27960	82.86290		11.28677	82.81432		12.87	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future	11.39231	79.92655		11.39965	79.87768		13.12	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 04/08/2022	Bond Future	10.77309	70.28813		10.78006	70.25051		11.89	0.00	0.00	0	27,943.00
R209	On 03/11/2022	Bond Future	10.92053	68.18344		10.92762	68.14596		11.99	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	57.38000	0.05738	57.25000	0.05725	57.380	10.58	0.03	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,549.45000	5.54945	5,584.51000	5.58451	5,549.450	10.91	0.83	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,007.96000	2.00796	2,031.85000	2.03185	2,007.960	12.28	0.45	0	9,500.00
R209	On 02/02/2023	Bond Future	11.05077	69.33938		11.05799	69.30192		11.58	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future	11.17189	67.44199		11.17927	67.40436		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
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 04/08/2022	Bond Future	224.98149	224.98149		225.28137	225.28137			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future	225.40085	225.40085		225.70724	225.70724			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	229.26668	229.26668		229.58053	229.58053			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	230.39413	230.39413		230.71554	230.71554			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future	10.19875	85.11710		10.19051	85.15788		9.17	0.00	0.00	0	27,150.00
R213	On 03/11/2022	Bond Future	10.37129	82.83795		10.36252	82.88014		9.19	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	213.07000	0.21307	219.86000	0.21986	213.070	8.37	0.10	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	242.15000	0.24215	249.62000	0.24962	242.150	8.36	0.11	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,549.10000	3.54910	3,525.42000	3.52542	3,549.100	8.88	0.69	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,094.78000	3.09478	3,073.72000	3.07372	3,094.780	8.99	0.64	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,487.17000	2.48717	2,469.92000	2.46992	2,487.170	9.15	0.56	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,039.91000	2.03991	2,025.70000	2.02570	2,039.910	9.28	0.49	0	200.00
R213	On 02/02/2023	Bond Future	10.52640	84.24102		10.51706	84.28471		8.75	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	364.04000	0.36404	372.28000	0.37228	364.040	8.04	0.13	0	476.00

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	
R213	On 02/02/2023	Bond Future	10.01	Put	3,816.72000	3.81672	3,792.89000	3.79289	3,816.720	8.43	0.65	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,867.32000	2.86732	2,848.57000	2.84857	2,867.320	8.66	0.54	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,218.15000	2.21815	2,244.22000	2.24422	2,218.150	8.71	0.48	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	542.03000	0.54203	539.23000	0.53923	542.030	10.56	0.14	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.66403	82.21487	10.65414	82.25993		8.86	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 04/08/2022	Bond Future			11.04825	67.29894	11.05514	67.26047		13.08	0.00	0.00	0	13,186.00
R214	On 03/11/2022	Bond Future			11.19102	65.00902	11.19804	64.97060		13.25	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.32062	66.11053	11.32778	66.07207		12.80	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future			11.43555	64.01121	11.44287	63.97251		13.00	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
<b>Total for Derivatives :</b>											<b>1,522,985,440.14</b>	<b>22,318</b>	<b>338.000000000</b>	
<b>Grand Total:</b>											<b>1,522,985,440.14</b>	<b>22,318</b>	<b>338.000000000</b>	