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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2022

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	829.60500	829.60500			833.18600	833.18600			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	841.47800	841.47800			845.59800	845.59800			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	855.29400	855.29400			859.85800	859.85800			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	870.58100	870.58100			875.30400	875.30400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	946.43600	946.43600			956.10000	956.10000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	959.98200	959.98200			970.34300	970.34300			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	975.74300	975.74300			986.70700	986.70700			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	993.18300	993.18300			1,004.43100	1,004.43100			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	840.13100	840.13100			848.39200	848.39200			0.00	0.00	0	134.0
ALBI	On 03/11/2022	Index Future	852.15600	852.15600			861.03000	861.03000			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	866.14700	866.14700			875.55000	875.55000			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	881.62800	881.62800			891.27800	891.27800			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	11.84050		76.56807		11.68727	77.32889			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.06115		73.89080		11.89222	74.70736			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.26728		75.12636		12.08399	75.98991			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.45533		72.70368		12.26302	73.58840			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	12.24055		74.83517		12.08730	75.71372			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.44274		71.65519		12.27511	72.59074			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.62523		72.85548		12.44480	73.83917			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	12.79965		69.91949		12.61062	70.92666			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	828.71700		828.71700		836.94300	836.94300			0.00	8,287,170.00	1	1,111.0
GOVI	On 03/11/2022	GOVI	840.57800		840.57800		849.41100	849.41100			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	854.37900		854.37900		863.73500	863.73500			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	869.65000		869.65000		879.25000	879.25000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.50211		162.50211		162.43051	162.43051			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	164.84623		164.84623		164.86969	164.86969			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.91400		165.91400		166.01125	166.01125			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	168.92361		168.92361		169.03667	169.03667			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	122.25362		122.25362		121.84360	121.84360			0.00	43,644,542.34	357	3,894.0
I2029	On 03/11/2022	Bond Future	122.77325		122.77325		122.42898	122.42898			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	124.82157		124.82157		124.52612	124.52612			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	125.80237		125.80237		125.51219	125.51219			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	116.42935		116.42935		116.18371	116.18371			0.00	0.00	0	7,046.0
I2033	On 03/11/2022	Bond Future	116.78112		116.78112		116.59997	116.59997			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	118.72930		118.72930		118.59701	118.59701			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	119.51485		119.51485		119.39021	119.39021			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			132.77937		132.77937		132.57877	132.57877			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			134.69486		134.69486		134.56999	134.56999			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			135.04979		135.04979		134.98275	134.98275			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			137.50079		137.50079		137.44369	137.44369			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			122.75677		122.75677		122.52211	122.52211			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			122.57320		122.57320		122.40723	122.40723			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			124.61901		124.61901		124.50469	124.50469			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			124.86437		124.86437		124.75867	124.75867			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			124.86826		124.86826		124.48468	124.48468			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			126.66958		126.66958		126.35384	126.35384			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			126.68203		126.68203		126.41716	126.41716			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			128.98092		128.98092		128.72172	128.72172			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			326.18900		326.18900		325.73200	325.73200			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			330.93700		330.93700		330.66400	330.66400			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			336.44900		336.44900		336.31800	336.31800			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			342.53900		342.53900		342.43600	342.43600			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.94500		95.05500		4.96500	95.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.03500		94.96500		5.05000	94.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.42000		94.58000		5.39000	94.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.51500		94.48500		5.50500	94.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.88000		94.12000		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.96000		94.04000		5.94000	94.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.32000		93.68000		6.24000	93.76000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.77500		93.22500		6.67000	93.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.13000		92.87000		7.01000	92.99000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.30000		92.70000		7.20000	92.80000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.48500		92.51500		7.29000	92.71000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.58500		92.41500		7.40500	92.59500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.40468		108.93673		8.27349	109.43136		4.93	0.00	228,222,449.35	2,095	81,225.0
R186	On 04/08/2022	Bond Future	6.96	Call	9.46000		0.00946		17.75000	0.01775	9.460	5.21	0.01	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	292.62000		0.29262		444.59000	0.44459	292.620	4.84	0.23	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	48.20000		0.04820		26.37000	0.02637	48.200	6.43	0.04	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.59641		110.48209		8.43717	111.04857		4.73	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 03/11/2022	Bond Future	8.23	Call	788.85000	0.78885		1,062.32000	1.06232	788.850		4.63	0.35	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	954.10000	0.95410		807.57000	0.80757	954.100		5.02	0.37	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			8.74854	107.00746		8.56221	107.63167			4.78	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.87341	108.93063		8.66874	109.57440			4.67	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			328.73249	328.73249		328.58750	328.58750				0.00	0.00	0	870.0
R197	On 03/11/2022	Bond Future			333.47339	333.47339		333.51995	333.51995				0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			330.31535	330.31535		330.50890	330.50890				0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			336.31187	336.31187		336.53629	336.53629				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			252.17033	252.17033		252.11284	252.11284				0.00	4,539,065.94	18	6,575.0
R202	On 03/11/2022	Bond Future			255.80700	255.80700		255.89722	255.89722				0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			255.44147	255.44147		255.64608	255.64608				0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			260.07574	260.07574		260.30554	260.30554				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			5.64975	104.56330		5.64629	104.56520			0.57	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future			5.56762	102.13019		5.36503	102.19265			0.33	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			9.97808	89.96422		9.78734	90.89269			8.14	0.00	59,736,242.08	664	97,899.0
R2030	On 04/08/2022	Bond Future	8.30	Call	1.98000	0.00198		8.86000	0.00886	1.980		7.61	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	76.82000	0.07682		185.36000	0.18536	76.820		7.65	0.06	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	160.07000	0.16007		110.81000	0.11081	160.070		9.47	0.09	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.16732	91.24136		9.95593	92.23733			7.87	0.00	0.00	0	18,740.0
R2030	On 03/11/2022	Bond Future	9.70	Call	951.69000	0.95169		1,391.49000	1.39149	951.690		7.70	0.33	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,978.80000	1.97880		2,614.40000	2.61440	1,978.800		8.00	0.52	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	339.12000	0.33912		270.20000	0.27020	339.120		9.47	0.12	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.33505	88.73863		10.10403	89.79201			7.84	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	246.72000	0.24672		431.61000	0.43161	246.720		7.29	0.10	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,161.95000	4.16195		3,516.61000	3.51661	4,161.950		7.65	0.70	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,314.21000	3.31421		2,767.97000	2.76797	3,314.210		7.81	0.61	0.00	0	102.0
R2030	On 04/05/2023	Bond Future			10.48946	90.33537		10.24508	91.41439			7.59	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.58	Call	1,011.59000	1.01159		1,440.36000	1.44036	1,011.590		7.21	0.27	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,671.57000	1.67157		2,228.57000	2.22857	1,671.570		7.46	0.38	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,419.35000	1.41935		1,213.96000	1.21396	1,419.350		8.47	0.29	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	12.04	Put	854.98000	0.85498		737.42000	0.73742	854.980		9.17	0.19	0.00	0	1,080.0

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
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			10.41011		90.00578		10.23571	90.96627		9.06	0.00	174,971,236.32	1,944	78,126.0
R2032	On 04/08/2022	Bond Future	8.97	Call	4.04000		0.00404		14.96000	0.01496	4.040	7.97	0.00	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	186.23000		0.18623		378.16000	0.37816	186.230	8.41	0.12	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.80	Call	254.84000		0.25484		489.10000	0.48910	254.840	8.51	0.15	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	10.50	Call	1,666.63000		1.66663		2,316.91000	2.31691	1,666.630	9.32	0.56	0.00	0	900.0
R2032	On 04/08/2022	Bond Future	11.00	Put	425.11000		0.42511		303.96000	0.30396	425.110	10.10	0.20	0.00	0	7,500.0
R2032	On 04/08/2022	Bond Future	11.60	Put	102.77000		0.10277		74.09000	0.07409	102.770	10.86	0.06	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.59372		87.13253		10.40193	88.15963		9.12	0.00	0.00	0	87,931.0
R2032	On 03/11/2022	Bond Future	9.31	Call	139.76000		0.13976		268.89000	0.26889	139.760	8.08	0.07	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	158.59000		0.15859		300.53000	0.30053	158.590	8.07	0.08	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	202.90000		0.20290		372.82000	0.37282	202.900	8.05	0.10	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	662.15000		0.66215		1,020.39000	1.02039	662.150	8.54	0.24	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,595.81000		3.59581		3,012.98000	3.01298	3,595.810	8.76	0.69	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,414.37000		3.41437		2,853.82000	2.85382	3,414.370	8.81	0.67	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,168.20000		1.16820		1,656.89000	1.65689	1,168.200	8.87	0.35	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,365.42000		2.36542		1,947.71000	1.94771	2,365.420	9.11	0.53	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,177.35000		2.17735		1,787.96000	1.78796	2,177.350	9.17	0.50	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,309.61000		2.30961		2,989.80000	2.98980	2,309.610	9.27	0.54	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	639.85000		0.63985		518.57000	0.51857	639.850	10.44	0.19	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	247.06000		0.24706		203.34000	0.20334	247.060	11.47	0.08	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.75529		88.56922		10.54759	89.65257		8.76	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	264.57000		0.26457		445.82000	0.44582	264.570	7.92	0.10	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	358.63000		0.35863		584.26000	0.58426	358.630	7.92	0.13	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	855.72000		0.85572		1,241.93000	1.24193	855.720	8.31	0.25	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,402.93000		4.40293		3,795.82000	3.79582	4,402.930	8.51	0.68	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,361.83000		1.36183		1,860.00000	1.86000	1,361.830	8.57	0.34	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,286.89000		3.28689		2,804.36000	2.80436	3,286.890	8.76	0.57	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,372.25000		2.37225		3,032.03000	3.03203	2,372.250	8.88	0.49	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	955.17000		0.95517		805.54000	0.80554	955.170	10.22	0.22	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	382.39000		0.38239		324.01000	0.32401	382.390	11.06	0.10	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.90108		86.00350		10.68284	87.11307		8.88	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			10.81441		90.76417		10.65581	91.74530		10.18	0.00	0.00	0	129,178.0
R2035	On 04/08/2022	Bond Future	9.53	Call	10.45000		0.01045		31.14000	0.03114	10.450	8.86	0.01	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	51.73000		0.05173		123.57000	0.12357	51.730	8.87	0.04	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	804.88000		0.80488		1,243.80000	1.24380	804.880	9.92	0.33	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,143.97000		2.14397		1,672.01000	1.67201	2,143.970	10.05	0.60	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	841.78000		0.84178		628.47000	0.62847	841.780	10.71	0.31	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	76.18000		0.07618		57.45000	0.05745	76.180	12.34	0.04	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.99146		87.56691		10.81780	88.61481		10.31	0.00	0.00	0	3,020.0

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	9.82	Call	208.64000	0.20864		368.71000	0.36871	208.640	9.06	0.09	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	757.26000	0.75726		1,116.60000	1.11660	757.260	9.79	0.24	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,854.16000	3.85416		3,286.78000	3.28678	3,854.160	10.12	0.66	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,415.53000	2.41553		2,026.17000	2.02617	2,415.530	10.56	0.49	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	2,603.50000	2.60350		3,285.15000	3.28515	2,603.500	10.64	0.54	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	326.30000	0.32630		274.45000	0.27445	326.300	13.23	0.09	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			11.15193	89.00987		10.96446	90.11459		9.94	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	358.85000	0.35885		566.67000	0.56667	358.850	8.89	0.12	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	923.28000	0.92328		1,303.98000	1.30398	923.280	9.25	0.24	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,572.96000	4.57296		3,989.28000	3.98928	4,572.960	9.65	0.64	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,635.48000	2.63548		3,299.81000	3.29981	2,635.480	9.98	0.48	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,203.71000	3.20371		2,766.77000	2.76677	3,203.710	9.99	0.51	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	419.62000	0.41962		359.74000	0.35974	419.620	12.58	0.09	0.00	0	1,000.0	
R2035	On 04/05/2023	Bond Future			11.29043	86.11329		11.09441	87.24421		10.11	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			11.02996	82.13751		10.86635	83.15711		11.40	0.00	0.00	0	126,442.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	80.07000	0.08007		180.28000	0.18028	80.070	10.33	0.05	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,049.48000	2.04948		1,586.15000	1.58615	2,049.480	11.61	0.57	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,276.85000	2.27685		3,005.44000	3.00544	2,276.850	12.15	0.61	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	788.19000	0.78819		586.52000	0.58652	788.190	12.59	0.28	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	259.04000	0.25904		191.24000	0.19124	259.040	13.53	0.11	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			11.19735	83.30378		11.01941	84.38768		11.00	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.34903	80.42042		11.15791	81.55964		11.19	0.00	0.00	0	0.0	
R2037	On 04/05/2023	Bond Future			11.48883	81.86895		11.28936	83.03458		10.86	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			11.15111	83.84452		10.99266	84.90563		12.11	0.00	0.00	0	120,054.0	
R2040	On 04/08/2022	Bond Future	9.70	Call	4.80000	0.00480		15.81000	0.01581	4.800	10.57	0.00	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	10.70	Call	565.97000	0.56597		929.79000	0.92979	565.970	11.64	0.24	0.00	0	460.0	
R2040	On 04/08/2022	Bond Future	12.24	Put	187.74000	0.18774		140.61000	0.14061	187.740	14.43	0.08	0.00	0	460.0	
R2040	On 03/11/2022	Bond Future			11.31375	85.03510		11.14162	86.16218		11.68	0.00	0.00	0	3,965.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	942.75000	0.94275		1,442.84000	1.44284	942.750	10.92	0.26	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,233.99000	2.23399		2,960.90000	2.96090	2,233.990	11.62	0.47	0.00	0	1,100.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	626.01000	0.62601		575.54000	0.57554	626.010	13.83	0.15	0.00	0	1,100.0	
R2040	On 02/02/2023	Bond Future			11.46141	81.93004		11.27673	83.11395		11.90	0.00	0.00	0	0.0	
R2040	On 04/05/2023	Bond Future			11.59731	83.40616		11.40472	84.61733		11.54	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			11.17927	80.60357		11.03109	81.61455		12.89	0.00	0.00	0	76,692.0	
R2044	On 03/11/2022	Bond Future			11.33346	81.74815		11.17250	82.82237		12.44	0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.47322	78.71416		11.30059	79.84285		12.70	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 04/05/2023	Bond Future			11.60149	80.13245		11.42160	81.28716			12.33	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			11.09972	84.03317		10.94635	85.11602			12.69	0.00	0.00	0	200,684.0
R2048	On 04/08/2022	Bond Future	10.20	Call	90.85000	0.09085		198.18000	0.19818	90.850		11.24	0.05	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,169.82000	1.16982		1,716.47000	1.71647	1,169.820		12.54	0.39	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,174.79000	2.17479		1,706.67000	1.70667	2,174.790		12.69	0.55	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.25089	80.80369		11.08468	81.95083			12.91	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.38779	82.13540		11.20987	83.33807			12.49	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.50546	79.17911		11.32026	80.40907			12.80	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			10.84546	69.89902		10.69239	70.72573			11.49	0.00	0.00	0	27,943.0
R209	On 03/11/2022	Bond Future			11.00352	67.74659		10.83718	68.62621			11.61	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	32.37000	0.03237		67.91000	0.06791	32.370		10.22	0.02	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,861.97000	5.86197		5,169.13000	5.16913	5,861.970		10.51	0.87	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,111.44000	2.11144		1,786.63000	1.78663	2,111.440		11.90	0.49	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.14290	68.86354		10.96469	69.78828			11.24	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.26857	66.95140		11.08290	67.89803			11.41	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			226.38948	226.38948		225.86148	225.86148				0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			226.69248	226.69248		226.28962	226.28962				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			230.47530	230.47530		230.16653	230.16653				0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			231.60050	231.60050		231.30573	231.30573				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			10.27091	84.76106		10.09635	85.62577			8.84	0.00	0.00	0	27,150.0
R213	On 03/11/2022	Bond Future			10.45721	82.42608		10.26472	83.35253			8.87	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	138.54000	0.13854		258.23000	0.25823	138.540		8.05	0.07	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	159.72000	0.15972		292.72000	0.29272	159.720		8.03	0.08	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,756.46000	3.75646		3,181.01000	3.18101	3,756.460		8.56	0.73	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,273.70000	3.27370		2,752.80000	2.75280	3,273.700		8.67	0.68	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,625.80000	2.62580		2,185.78000	2.18578	2,625.800		8.83	0.59	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,147.24000	2.14724		1,773.58000	1.77358	2,147.240		8.96	0.52	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.62453	83.78378		10.41530	84.76268			8.47	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	260.69000	0.26069		427.80000	0.42780	260.690		7.76	0.10	0.00	0	476.0

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 02/02/2023	Bond Future	10.01	Put	4,028.91000	4.02891	3,469.95000	3.46995	4,028.910	8.15	0.68	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,020.10000	3.02010	2,575.18000	2.57518	3,020.100	8.37	0.57	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,902.04000	1.90204	2,460.53000	2.46053	1,902.040	8.43	0.45	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	548.45000	0.54845	461.61000	0.46161	548.450	10.29	0.14	0	912.0
R213	On 04/05/2023	Bond Future			10.76823	81.74204	10.54817	82.74475		8.57	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.0
R214	On 04/08/2022	Bond Future			11.13618	66.81066	10.98309	67.66454		12.65	0.00	112	13,186.0
R214	On 03/11/2022	Bond Future			11.28942	64.47381	11.12379	65.37876		12.84	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.42824	65.53621	11.25122	66.48526		12.43	0.00	0	0.0
R214	On 04/05/2023	Bond Future			11.54796	63.42094	11.36395	64.39174		12.69	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.0
Total for Derivatives :											526,883,499.95	5,191	1 301 083.0
Grand Total:											526,883,499.95	5,191	1 301 083.0