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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2022

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	828.52500	828.52500	829.49500	829.49500					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	840.35300	840.35300	841.35100	841.35100					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	854.10400	854.10400	855.14200	855.14200					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	869.33200	869.33200	870.40800	870.40800					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	954.38400	954.38400	957.54800	957.54800					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	968.00800	968.00800	971.23500	971.23500					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	983.84900	983.84900	987.15500	987.15500					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,001.39000	1,001.39000	1,004.77700	1,004.77700					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	846.50700	846.50700	849.13000	849.13000					0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	858.59100	858.59100	861.26700	861.26700					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	872.64100	872.64100	875.38500	875.38500					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	888.20000	888.20000	891.01100	891.01100					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	11.83566	76.59194		11.77641	76.88498			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.05669	73.91220		11.99482	74.20993			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.26352	75.14393		12.19881	75.44730			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.45218	72.71805		12.38457	73.02749			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	12.22157	74.94302		12.17242	75.22357			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.42346	71.76177		12.37212	72.04686			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.60590	72.95979		12.55231	73.25031			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.78016	70.02223		12.72421	70.31857			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	835.52500	835.52500		830.99200	830.99200			0.00	0.00	0	1,111.00
GOVI	On 03/11/2022	GOVI	847.45200	847.45200		842.87000	842.87000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	861.32000	861.32000		856.68600	856.68600			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	876.67600	876.67600		871.97900	871.97900			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.61229	162.61229		162.71945	162.71945			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	164.95196	164.95196		165.06164	165.06164			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.01257	166.01257		166.12558	166.12558			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.01642	169.01642		169.13277	169.13277			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	122.21663	122.21663		122.56942	122.56942			0.00	0.00	0	3,894.00
I2029	On 03/11/2022	Bond Future	122.73020	122.73020		123.08874	123.08874			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	124.77116	124.77116		125.13683	125.13683			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	125.74512	125.74512		126.11830	126.11830			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	116.13664	116.13664		116.15796	116.15796			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	116.47950	116.47950		116.50183	116.50183			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	118.41627	118.41627		118.44009	118.44009			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	119.19088	119.19088		119.21593	119.21593			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			132.84271	132.84271		133.14356	133.14356			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future			134.75424	134.75424		135.06026	135.06026			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			135.10287	135.10287		135.41524	135.41524			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			137.54853	137.54853		137.86762	137.86762			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			122.55599	122.55599		122.62374	122.62374			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future			122.36342	122.36342		122.43285	122.43285			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			124.39898	124.39898		124.47063	124.47063			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			124.63429	124.63429		124.70823	124.70823			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			124.61632	124.61632		125.88491	125.88491			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			126.40913	126.40913		127.69684	127.69684			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			126.40966	126.40966		127.71993	127.71993			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			128.69773	128.69773		130.03265	130.03265			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			326.12100	326.12100		326.58500	326.58500			0.00	0.00	0	759.00
I GOV	On 03/11/2022	Index Future			330.85600	330.85600		331.33300	331.33300			0.00	0.00	0	16.00
I GOV	On 02/02/2023	Index Future			336.34900	336.34900		336.84300	336.84300			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future			342.42200	342.42200		342.93300	342.93300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.92500	95.07500		4.92500	95.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.01500	94.98500		5.02500	94.97500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.42000	94.58000		5.41000	94.59000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.53500	94.46500		5.51500	94.48500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.89000	94.11000		5.88000	94.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			5.99000	94.01000		5.96000	94.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.35000	93.65000		6.32000	93.68000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.80500	93.19500		6.76500	93.23500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.19000	92.81000		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.38500	92.61500		7.34000	92.66000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.56500	92.43500		7.51500	92.48500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.66500	92.33500		7.61500	92.38500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.44271	108.79388		8.40316	108.94245		4.93	0.00	60,271,809.52	554	81,009.00
R186	On 04/08/2022	Bond Future	6.96	Call	5.32000	0.00532		7.93000	0.00793	5.320	5.21	0.01	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	231.53000	0.23153		278.28000	0.27828	231.530	4.84	0.20	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	42.02000	0.04202		42.25000	0.04225	42.020	6.43	0.04	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.63853	110.33288		8.59580	110.48425		4.73	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	713.53000	0.71353		777.59000	0.77759	713.530	4.63	0.33	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	984.05000	0.98405		940.03000	0.94003	984.050	5.02	0.39	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			8.79591	106.84951		8.74945	107.00443		4.78	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.92646	108.76457		8.87580	108.92315		4.67	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			329.14024	329.14024		329.07234	329.07234			0.00	0.00	0	870.00
R197	On 03/11/2022	Bond Future			333.87474	333.87474		333.80792	333.80792			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			330.69906	330.69906		330.63415	330.63415			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.68747	336.68747		336.62386	336.62386			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			252.36861	252.36861		252.29609	252.29609			0.00	0.00	0	6,575.00
R202	On 03/11/2022	Bond Future			255.99876	255.99876		255.92699	255.92699			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			255.61925	255.61925		255.54856	255.54856			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			260.24509	260.24509		260.17506	260.17506			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 04/08/2022	Bond Future			5.59646	104.59250		5.58431	104.59916		0.57	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future			5.48437	102.15585		5.46033	102.16326		0.33	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future			10.01558	89.78311		9.95591	90.07152		8.14	0.00	150,386,709.25	1,675	96,915.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.91000	0.00091		1.75000	0.00175	0.910	7.61	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	52.07000	0.05207		75.17000	0.07517	52.070	7.65	0.05	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	148.68000	0.14868		137.05000	0.13705	148.680	9.47	0.09	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.20738	91.05420		10.14470	91.34727		7.87	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	860.79000	0.86079		970.45000	0.97045	860.790	7.70	0.31	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,845.46000	1.84546		2,016.32000	2.01632	1,845.460	8.00	0.51	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	339.67000	0.33967		316.16000	0.31616	339.670	9.47	0.12	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.37830	88.54316		10.31224	88.84193		7.84	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	216.98000	0.21698		251.44000	0.25144	216.980	7.29	0.09	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	356.64000	0.35664		0.00000	0.00000	356.640	7.32	0.14	4,879,719.69	400	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,276.28000	4.27628		4,078.22000	4.07822	4,276.280	7.65	0.71	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	1,215.03000	1.21503		0.00000	0.00000	1,215.030	7.75	0.34	12,076,505.39	400	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,408.63000	3.40863		3,238.05000	3.23805	3,408.630	7.81	0.63	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,148.00000	1.14800		0.00000	0.00000	1,148.000	8.89	0.28	9,940,960.67	400	400.00
R2030	On 04/05/2023	Bond Future			10.53592	90.13210		10.46630	90.43692		7.59	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	421.69000	0.42169		473.02000	0.47302	421.690	6.99	0.14	0.00	0	400.00

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	
R2030	On 04/05/2023	Bond Future	9.58	Call	939.19000	0.93919	1,030.18000	1.03018	939.190	7.21	0.26	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,215.96000	1.21596	1,323.78000	1.32378	1,215.960	7.33	0.31	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,573.01000	1.57301	1,699.76000	1.69976	1,573.010	7.46	0.37	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,457.09000	1.45709	1,378.62000	1.37862	1,457.090	8.47	0.30	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,186.32000	1.18632	1,121.88000	1.12188	1,186.320	8.75	0.25	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	12.04	Put	874.34000	0.87434	826.67000	0.82667	874.340	9.17	0.19	0.00	0	1,080.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future			10.47444	89.65501	10.40452	90.03634		9.06	0.00	215,172,024.00	2,400	79,012.00
R2032	On 04/08/2022	Bond Future	8.97	Call	1.65000	0.00165	3.32000	0.00332	1.650	7.97	0.00	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	122.49000	0.12249	175.07000	0.17507	122.490	8.41	0.09	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	174.20000	0.17420	241.72000	0.24172	174.200	8.51	0.12	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	1,409.69000	1.40969	1,651.36000	1.65136	1,409.690	9.32	0.52	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.70	Put	850.44000	0.85044	0.00000	0.00000	850.440	9.62	0.35	239,023,313.82	7,500	7,500.00
R2032	On 04/08/2022	Bond Future	11.00	Put	445.32000	0.44532	394.78000	0.39478	445.320	10.10	0.21	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	100.54000	0.10054	90.41000	0.09041	100.540	10.86	0.06	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.66151	86.77333	10.58842	87.16070		9.12	0.00	0.00	0	87,931.00
R2032	On 03/11/2022	Bond Future	9.31	Call	106.04000	0.10604	135.78000	0.13578	106.040	8.08	0.06	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	121.21000	0.12121	154.33000	0.15433	121.210	8.07	0.06	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	157.30000	0.15730	198.07000	0.19807	157.300	8.05	0.08	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	553.32000	0.55332	654.30000	0.65430	553.320	8.54	0.21	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,814.56000	3.81456	3,559.37000	3.55937	3,814.560	8.76	0.72	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,624.65000	3.62465	3,377.95000	3.37795	3,624.650	8.81	0.70	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	1,010.81000	1.01081	1,160.01000	1.16001	1,010.810	8.87	0.32	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,521.30000	2.52130	2,330.55000	2.33055	2,521.300	9.11	0.56	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,322.29000	2.32229	2,143.10000	2.14310	2,322.290	9.17	0.53	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	2,078.87000	2.07887	2,304.69000	2.30469	2,078.870	9.27	0.52	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	678.29000	0.67829	619.09000	0.61909	678.290	10.44	0.20	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	257.52000	0.25752	235.48000	0.23548	257.520	11.47	0.09	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.82702	88.19924	10.75055	88.59374		8.76	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	218.59000	0.21859	260.87000	0.26087	218.590	7.92	0.09	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	300.17000	0.30017	354.41000	0.35441	300.170	7.92	0.11	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	745.99000	0.74599	850.14000	0.85014	745.990	8.31	0.22	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,631.82000	4.63182	4,372.75000	4.37275	4,631.820	8.51	0.70	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,212.75000	1.21275	1,356.24000	1.35624	1,212.750	8.57	0.32	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,471.11000	3.47111	3,257.69000	3.25769	3,471.110	8.76	0.59	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,164.86000	2.16486	2,368.49000	2.36849	2,164.860	8.88	0.46	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,010.24000	1.01024	936.66000	0.93666	1,010.240	10.22	0.23	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	402.09000	0.40209	371.66000	0.37166	402.090	11.06	0.10	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.97683	85.62277	10.89682	86.02498		8.88	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			10.80717	90.80862	10.74754	91.17593		10.18	0.00	1,089,703.44	12	128,822.00

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 04/08/2022	Bond Future	9.53	Call	7.26000	0.00726		12.48000	0.01248	7.260	8.86	0.01	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	40.75000	0.04075		61.88000	0.06188	40.750	8.87	0.03	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	754.59000	0.75459		915.25000	0.91525	754.590	9.92	0.33	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,047.00000	2.04700	1,869.18000	1.86918	2,047.000	10.05	0.60	0.00	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	760.20000	0.76020	688.67000	0.68867	760.200	10.71	0.30	0.00	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	57.12000	0.05712	53.72000	0.05372	57.120	12.34	0.03	0.00	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.98449	87.60862	10.92236	87.98171			10.31	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	196.28000	0.19628	239.43000	0.23943	196.280	9.06	0.09	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	733.57000	0.73357	842.97000	0.84297	733.570	9.79	0.24	0.00	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,785.38000	3.78538	3,565.84000	3.56584	3,785.380	10.12	0.66	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,348.46000	2.34846	2,195.96000	2.19596	2,348.460	10.56	0.48	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,578.96000	2.57896	2,808.43000	2.80843	2,578.960	10.64	0.54	0.00	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	299.30000	0.29930	279.92000	0.27992	299.300	13.23	0.08	0.00	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.14553	89.04725	11.08069	89.42730			9.94	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	347.68000	0.34768	401.74000	0.40174	347.680	8.89	0.11	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	405.78000	0.40578	0.00000	0.00000	405.780	8.89	0.13	4,652,550.36	0.00	400	400.00
R2035	On 02/02/2023	Bond Future	10.30	Call	906.51000	0.90651	1,014.12000	1.01412	906.510	9.25	0.24	0.00	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,566.50000	1.56650	0.00000	0.00000	1,566.500	9.63	0.35	12,496,341.96	0.00	400	400.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,516.70000	4.51670	4,292.19000	4.29219	4,516.700	9.65	0.64	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,617.98000	2.61798	2,824.37000	2.82437	2,617.980	9.98	0.49	0.00	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,148.92000	3.14892	2,976.50000	2.97650	3,148.920	9.99	0.51	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,320.68000	1.32068	0.00000	0.00000	1,320.680	11.10	0.26	9,305,100.72	0.00	400	400.00
R2035	On 02/02/2023	Bond Future	13.22	Put	397.63000	0.39763	373.36000	0.37336	397.630	12.58	0.09	0.00	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.28452	86.14708	11.21697	86.53463			10.11	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	545.67000	0.54567	612.51000	0.61251	545.670	9.26	0.15	0.00	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,654.48000	1.65448	1,798.68000	1.79868	1,654.480	9.81	0.33	0.00	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,360.02000	1.36002	1,286.31000	1.28631	1,360.020	11.74	0.23	0.00	0.00	0	400.00
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			11.01224	82.24704	10.95266	82.61691			11.40	0.00	0.00	0	134,438.00
R2037	On 04/08/2022	Bond Future	10.10	Call	67.89000	0.06789	98.61000	0.09861	67.890	10.33	0.05	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	1,912.56000	1.91256	1,750.02000	1.75002	1,912.560	11.61	0.56	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,269.06000	2.26906	2,544.97000	2.54497	2,269.060	12.15	0.63	0.00	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	689.42000	0.68942	629.16000	0.62916	689.420	12.59	0.27	0.00	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	207.63000	0.20763	192.13000	0.19213	207.630	13.53	0.10	0.00	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.17949	83.41162	11.11755	83.78725			11.00	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.33128	80.52523	11.26677	80.90786			11.19	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future			11.47108	81.97167	11.40398	82.36175			10.86	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			11.12346	84.02818	11.07410	84.35763			12.11	0.00	0.00	0	120,043.00
R2040	On 04/08/2022	Bond Future	9.70	Call	3.52000	0.00352	6.00000	0.00600	3.520	10.57	0.00	0.00	0.00	0	460.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/08/2022	Bond Future	10.70	Call	549.46000	0.54946		666.47000	0.66647	549.460	11.64	0.24	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	141.36000	0.14136		135.78000	0.13578	141.360	14.43	0.06	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.28556	85.21806		11.23425	85.55269		11.68	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	952.85000	0.95285		1,066.85000	1.06685	952.850	10.92	0.27	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.20	Call	2,270.83000	2.27083		2,460.23000	2.46023	2,270.830	11.62	0.48	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	12.52	Put	565.15000	0.56515		535.80000	0.53580	565.150	13.83	0.14	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.43290	82.11108		11.37947	82.45204		11.90	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	485.19000	0.48519		0.00000	0.00000	485.190	10.64	0.14	4,607,033.95	400	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,836.47000	1.83647		0.00000	0.00000	1,836.470	11.60	0.36	12,059,588.86	400	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,490.92000	1.49092		0.00000	0.00000	1,490.920	13.38	0.26	8,625,795.26	400	400.00
R2040	On 04/05/2023	Bond Future			11.56837	83.58638		11.51282	83.93405		11.54	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	638.03000	0.63803		702.28000	0.70228	638.030	10.51	0.15	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,877.30000	1.87730		2,012.68000	2.01268	1,877.300	11.04	0.34	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,428.28000	1.42828		1,366.45000	1.36645	1,428.280	13.15	0.22	0.00	0	400.00
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			11.14709	80.82134		11.09764	81.15790		12.89	0.00	0.00	0	76,692.00
R2044	On 03/11/2022	Bond Future			11.30056	81.96577		11.24918	82.30763		12.44	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.43979	78.93065		11.38633	79.27892		12.70	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.56743	80.34892		11.51190	80.70400		12.33	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			11.08394	84.14342		11.03435	84.49161		12.69	0.00	0.00	0	200,684.00
R2048	On 04/08/2022	Bond Future	10.20	Call	76.53000	0.07653		106.98000	0.10698	76.530	11.24	0.05	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,131.99000	1.13199		1,315.08000	1.31508	1,131.990	12.54	0.39	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,030.08000	2.03008		1,889.28000	1.88928	2,030.080	12.69	0.54	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.23497	80.91233		11.18341	81.26595		12.91	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.37194	82.24125		11.31829	82.60139		12.49	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.48964	79.28286		11.43393	79.65016		12.80	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			10.84457	69.90379		10.78491	70.22436		11.49	0.00	342,947,993.74	4,906	22,909.00
R209	On 03/11/2022	Bond Future			11.00310	67.74879		10.94119	68.07432		11.61	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	28.34000	0.02834		37.09000	0.03709	28.340	10.22	0.02	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,840.90000	5.84090		5,569.87000	5.56987	5,840.900	10.51	0.87	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,069.57000	2.06957		1,935.93000	1.93593	2,069.570	11.90	0.49	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.14321	68.86195		11.07892	69.19349		11.24	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.26953	66.94656		11.20281	67.28454		11.41	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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/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	226.84076	226.84076		226.78374	226.78374			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future	227.13927	227.13927		227.08291	227.08291			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	230.91722	230.91722		230.86202	230.86202			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future	232.03919	232.03919		231.98471	231.98471			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	10.31462	84.54635		10.25496	84.83958		8.84	0.00	176,617,325.15	2,089	29,239.00
R213	On 03/11/2022	Bond Future	10.50352	82.20519		10.44111	82.50306		8.87	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	112.58000	0.11258	138.36000	0.13836	112.580	8.05	0.06	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	130.68000	0.13068	159.71000	0.15971	130.680	8.03	0.07	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,891.15000	3.89115	3,685.58000	3.68558	3,891.150	8.56	0.75	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,393.64000	3.39364	3,205.43000	3.20543	3,393.640	8.67	0.70	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,723.96000	2.72396	2,562.35000	2.56235	2,723.960	8.83	0.62	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,227.62000	2.22762	2,088.63000	2.08863	2,227.620	8.96	0.54	0	200.00
R213	On 02/02/2023	Bond Future	10.67399	83.55456		10.60853	83.85811		8.47	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	226.49000	0.22649	262.57000	0.26257	226.490	7.76	0.09	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,163.40000	4.16340	3,966.03000	3.96603	4,163.400	8.15	0.70	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,126.15000	3.12615	2,963.79000	2.96379	3,126.150	8.37	0.59	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,772.41000	1.77241	1,921.77000	1.92177	1,772.410	8.43	0.44	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	562.26000	0.56226	528.06000	0.52806	562.260	10.29	0.15	0	912.00
R213	On 04/05/2023	Bond Future	10.82080	81.50483		10.75222	81.81446		8.57	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	11.12028	66.89852		11.07080	67.17316		12.65	0.00	0.00	0	13,186.00
R214	On 03/11/2022	Bond Future	11.27342	64.56036		11.22208	64.83932		12.84	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.41235	65.62049		11.35903	65.90462		12.43	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.53211	63.50365		11.47684	63.79339		12.69	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											1,264,152,475.78	22,736	155.000000000
Grand Total:											1,264,152,475.78	22,736	155.000000000