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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2022

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
<b>Derivatives</b>													
AL37	On 04/08/2022	Index Future	811.49500	811.49500		817.78800	817.78800			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	823.08300	823.08300		829.48200	829.48200			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	836.33900	836.33900		842.86200	842.86200			0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	851.12200	851.12200		857.77900	857.77900			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	914.69200	914.69200		927.15500	927.15500			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	927.75400	927.75400		940.41400	940.41400			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	942.69600	942.69600		955.58400	955.58400			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	959.35900	959.35900		972.49500	972.49500			0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	812.44900	812.44900		822.08900	822.08900			0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	824.05100	824.05100		833.84600	833.84600			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	837.32300	837.32300		847.29600	847.29600			0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	852.12300	852.12300		862.29100	862.29100			0.00	0.00	0	0.00
ES23	On 25/01/2023	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
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	12.35419	74.09464		12.16977	74.96918				0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.59763	71.37893		12.40496	72.26705				0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.83279	72.54890		12.63123	73.45279				0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	13.04892	70.06441		12.83824	70.98562				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	12.74186	72.08033		12.57750	72.96396				0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.96658	68.85792		12.79469	69.75527				0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	13.17594	69.98842		12.99635	70.90162				0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	13.37724	66.98574		13.18948	67.91637				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	801.24700	801.24700		810.85900	810.85900				0.00	16,024,940.00	2	1,110.00
GOVI	On 03/11/2022	GOVI	812.68900	812.68900		822.45500	822.45500				0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	825.77800	825.77800		835.72100	835.72100				0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	840.37400	840.37400		850.51200	850.51200				0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	161.56107	161.56107		161.89250	161.89250				0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	163.88557	163.88557		164.22397	164.22397				0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.88483	164.88483		165.23144	165.23144				0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	167.84170	167.84170		168.19696	168.19696				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	119.96922	119.96922		120.65666	120.65666				0.00	0.00	0	3,323.00
I2029	On 03/11/2022	Bond Future	120.45059	120.45059		121.14952	121.14952				0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.42120	122.42120		123.13361	123.13361				0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	123.33332	123.33332		124.06030	124.06030				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	113.65269	113.65269		114.97803	114.97803				0.00	0.00	0	7,122.00
I2033	On 03/11/2022	Bond Future	113.95989	113.95989		115.30585	115.30585				0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	115.82420	115.82420		117.19402	117.19402				0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	116.53363	116.53363		117.92977	117.92977				0.00	0.00	0	0.00
I2033	On 28/02/2033	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
I2038			On 04/08/2022	Bond Future	128.49635	128.49635	129.89425	129.89425			0.00	0.00	0	4,102.00
I2038			On 03/11/2022	Bond Future	130.34520	130.34520	131.76510	131.76510			0.00	0.00	0	0.00
I2038			On 02/02/2023	Bond Future	130.58599	130.58599	132.03117	132.03117			0.00	0.00	0	0.00
I2038			On 04/05/2023	Bond Future	132.92885	132.92885	134.40207	134.40207			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	117.52163	117.52163	118.72816	118.72816			0.00	0.00	0	16,569.00
I2046			On 03/11/2022	Bond Future	117.25690	117.25690	118.48237	118.48237			0.00	0.00	0	1,566.00
I2046			On 02/02/2023	Bond Future	119.17585	119.17585	120.42350	120.42350			0.00	0.00	0	0.00
I2046			On 04/05/2023	Bond Future	119.29812	119.29812	120.56981	120.56981			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	119.07414	119.07414	120.90590	120.90590			0.00	0.00	0	11,293.00
I2050			On 03/11/2022	Bond Future	120.78711	120.78711	122.64694	122.64694			0.00	0.00	0	0.00
I2050			On 02/02/2023	Bond Future	120.66221	120.66221	122.55471	122.55471			0.00	0.00	0	0.00
I2050			On 04/05/2023	Bond Future	122.82689	122.82689	124.75489	124.75489			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
IGOV			On 04/08/2022	Index Future	318.71300	318.71300	320.82000	320.82000			0.00	0.00	0	759.00
IGOV			On 03/11/2022	Index Future	323.34300	323.34300	325.48700	325.48700			0.00	0.00	0	16.00
IGOV			On 02/02/2023	Index Future	328.62700	328.62700	330.81500	330.81500			0.00	0.00	0	0.00
IGOV			On 04/05/2023	Index Future	334.51100	334.51100	336.74500	336.74500			0.00	0.00	0	0.00
JIBAR FUTURE			On 15/06/2022	Jibar Tradeable Future	4.92500	95.07500	4.91500	95.08500			0.00	0.00	0	0.00
JIBAR FUTURE			On 20/07/2022	Jibar Tradeable Future	5.09500	94.90500	5.08500	94.91500			0.00	0.00	0	0.00
JIBAR FUTURE			On 17/08/2022	Jibar Tradeable Future	5.61000	94.39000	5.54000	94.46000			0.00	0.00	0	0.00
JIBAR FUTURE			On 21/09/2022	Jibar Tradeable Future	5.74500	94.25500	5.66500	94.33500			0.00	0.00	0	0.00
JIBAR FUTURE			On 19/10/2022	Jibar Tradeable Future	6.23000	93.77000	6.12000	93.88000			0.00	0.00	0	0.00
JIBAR FUTURE			On 16/11/2022	Jibar Tradeable Future	6.32000	93.68000	6.22000	93.78000			0.00	0.00	0	0.00
JIBAR FUTURE			On 21/12/2022	Jibar Tradeable Future	6.77000	93.23000	6.62000	93.38000			0.00	0.00	0	68.00
JIBAR FUTURE			On 15/03/2023	Jibar Tradeable Future	7.39500	92.60500	7.20500	92.79500			0.00	0.00	0	0.00
JIBAR FUTURE			On 21/06/2023	Jibar Tradeable Future	7.93000	92.07000	7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE			On 20/09/2023	Jibar Tradeable Future	8.19000	91.81000	7.93000	92.07000			0.00	0.00	0	75.00
JIBAR FUTURE			On 20/12/2023	Jibar Tradeable Future	8.40500	91.59500	8.11500	91.88500			0.00	0.00	0	172.00
JIBAR FUTURE			On 20/03/2024	Jibar Tradeable Future	8.52500	91.47500	8.22500	91.77500			0.00	0.00	0	0.00
R186			On 04/08/2022	Bond Future	9.07469	106.45431	8.83498	107.33413		4.78	0.00	36,620,282.64	344	80,971.00
R186	6.96	Call	On 04/08/2022	Bond Future	0.03000	0.00003	0.28000	0.00028	0.030	5.08	0.00	0.00	0	3,600.00
R186	7.96	Call	On 04/08/2022	Bond Future	9.03000	0.00903	36.84000	0.03684	9.030	4.61	0.01	0.00	0	3,600.00
R186	9.78	Put	On 04/08/2022	Bond Future	169.45000	0.16945	88.52000	0.08852	169.450	5.94	0.14	0.00	0	3,600.00
R186			On 03/11/2022	Bond Future	9.31852	107.95979	9.06017	108.85352		4.61	0.00	0.00	0	11,129.00
R186	8.23	Call	On 03/11/2022	Bond Future	150.01000	0.15001	280.41000	0.28041	150.010	4.42	0.11	0.00	0	4,310.00
R186	8.91	Put	On 03/11/2022	Bond Future	2,108.98000	2.10898	1,574.35000	1.57435	2,108.980	4.71	0.67	0.00	0	4,310.00
R186			On 02/02/2023	Bond Future	9.53953	104.40815	9.25982	105.31808		4.65	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
R186	On 04/05/2023	Bond Future			9.73893		106.26195		9.43490	107.18959		4.49	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			329.39450		329.39450		329.25812	329.25812			0.00	0.00	0	870.00
R197	On 03/11/2022	Bond Future			334.13277		334.13277		333.99885	333.99885			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			330.87425		330.87425		330.74357	330.74357			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			336.81221		336.81221		336.68416	336.68416			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			247.34278		247.34278		248.12136	248.12136			0.00	0.00	0	6,586.00
R202	On 03/11/2022	Bond Future			250.90064		250.90064		251.69369	251.69369			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			250.37065		250.37065		251.18058	251.18058			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			254.86111		254.86111		255.68964	255.68964			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			5.78857		104.48733		5.76016	104.50287		0.55	0.00	0.00	0	24,072.00
R2023	On 03/11/2022	Bond Future			5.83105		102.04908		5.77518	102.06627		0.32	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			10.57854		87.11938		10.33137	88.27627		7.93	0.00	125,277,668.44	1,438	98,633.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000		0.00000		0.04000	0.00004	0.000	7.46	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	0.95000		0.00095		6.01000	0.00601	0.950	7.27	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	510.30000		0.51030		282.09000	0.28209	510.300	9.01	0.28	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.79782		88.35265		10.53827	89.52717		7.69	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	225.17000		0.22517		409.03000	0.40903	225.170	7.36	0.12	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	684.13000		0.68413		1,074.89000	1.07489	684.130	7.66	0.27	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	716.65000		0.71665		491.66000	0.49166	716.650	9.06	0.24	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			11.00456		85.77322		10.73128	86.96818		7.74	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	53.10000		0.05310		100.86000	0.10086	53.100	7.26	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	94.35000		0.09435		171.13000	0.17113	94.350	7.22	0.05	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	6,389.39000		6.38939		5,384.12000	5.38412	6,389.390	7.26	0.88	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	420.93000		0.42093		661.55000	0.66155	420.930	7.36	0.16	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	5,291.20000		5.29120		4,372.89000	4.37289	5,291.200	7.42	0.81	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,939.91000		1.93991		1,476.76000	1.47676	1,939.910	8.28	0.44	0.00	0	400.00
R2030	On 04/05/2023	Bond Future			11.19807		87.29835		10.91022	88.51584		7.43	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	122.27000		0.12227		206.74000	0.20674	122.270	6.80	0.05	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	9.58	Call	315.29000		0.31529		493.05000	0.49305	315.290	6.83	0.12	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.78	Call	431.41000		0.43141		656.16000	0.65616	431.410	6.86	0.15	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	10.00	Call	618.79000		0.61879		907.35000	0.90735	618.790	7.00	0.20	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	11.34	Put	2,287.40000		2.28740		1,797.17000	1.79717	2,287.400	7.86	0.45	0.00	0	150.00

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	11.62	Put	1,861.15000		1.86115	1,449.04000	1.44904	1,861.150	8.13	0.38	0.00	0	400.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,368.72000		1.36872	1,054.57000	1.05457	1,368.720	8.55	0.30	0.00	0	1,080.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00	
R2032	On 04/08/2022	Bond Future			11.03188		86.69300	10.78511	87.98729		8.91	0.00	3,987,878.00	46	79,324.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.01000		0.00001	0.10000	0.00010	0.010	7.94	0.00	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	3.36000		0.00336	18.20000	0.01820	3.360	7.97	0.00	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.80	Call	6.18000		0.00618	29.81000	0.02981	6.180	8.05	0.01	0.00	0	900.00	
R2032	On 04/08/2022	Bond Future	10.50	Call	269.76000		0.26976	608.93000	0.60893	269.760	8.91	0.17	0.00	0	900.00	
R2032	On 04/08/2022	Bond Future	10.70	Put	2,273.92000		2.27392	1,487.06000	1.48706	2,273.920	9.13	0.71	0.00	0	7,500.00	
R2032	On 04/08/2022	Bond Future	11.00	Put	1,335.02000		1.33502	808.71000	0.80871	1,335.020	9.57	0.51	0.00	0	7,500.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	368.57000		0.36857	198.50000	0.19850	368.570	10.49	0.19	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			11.24359		83.76946	10.98561	85.08323		9.00	0.00	0.00	0	87,936.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	13.02000		0.01302	34.26000	0.03426	13.020	7.98	0.01	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	15.46000		0.01546	40.00000	0.04000	15.460	7.97	0.01	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.46	Call	21.61000		0.02161	54.10000	0.05410	21.610	7.95	0.01	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	103.64000		0.10364	215.82000	0.21582	103.640	8.08	0.06	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,179.93000		6.17993	5,043.20000	5.04320	6,179.930	8.32	0.90	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,935.97000		5.93597	4,819.11000	4.81911	5,935.970	8.39	0.89	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.21	Call	262.50000		0.26250	480.39000	0.48039	262.500	8.45	0.12	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,450.20000		4.45020	3,487.64000	3.48764	4,450.200	8.77	0.79	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,163.47000		4.16347	3,237.28000	3.23728	4,163.470	8.83	0.76	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	776.28000		0.77628	1,222.90000	1.22290	776.280	8.93	0.28	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,400.48000		1.40048	989.60000	0.98960	1,400.480	10.01	0.37	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	559.00000		0.55900	378.91000	0.37891	559.000	11.08	0.17	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			11.43988		85.12292	11.16996	86.45934		8.64	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	46.02000		0.04602	91.76000	0.09176	46.020	7.77	0.02	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	68.59000		0.06859	132.14000	0.13214	68.590	7.77	0.03	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	189.46000		0.18946	332.81000	0.33281	189.460	7.76	0.08	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,928.69000		6.92869	5,807.05000	5.80705	6,928.690	7.92	0.87	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	375.97000		0.37597	612.06000	0.61206	375.970	7.98	0.14	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,442.21000		5.44221	4,452.43000	4.45243	5,442.210	8.25	0.79	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	886.51000		0.88651	1,306.05000	1.30605	886.510	8.39	0.26	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,706.49000		1.70649	1,280.43000	1.28043	1,706.490	9.51	0.37	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	747.22000		0.74722	545.80000	0.54580	747.220	10.69	0.18	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.62029		82.47768	11.33780	83.83907		8.67	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	0.00	
R2035	On 04/08/2022	Bond Future			11.32884		87.68737	11.14367	88.77662		10.03	0.00	472,196,487.45	5,385	131,448.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	0.07000		0.00007	0.45000	0.00045	0.070	8.73	0.00	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	0.88000		0.00088	4.22000	0.00422	0.880	8.74	0.00	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	106.22000		0.10622	238.08000	0.23808	106.220	9.76	0.07	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	4,329.63000		4.32963	3,425.66000	3.42566	4,329.630	9.89	0.89	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,066.86000		2.06686	1,494.58000	1.49458	2,066.860	10.57	0.62	0.00	0	100.00	

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	12.18	Put	214.07000	0.21407		135.91000	0.13591	214.070	12.18	0.11	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.52757	84.44310		11.33452	85.54899		10.13	0.00	0.00	0	3,020.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	28.11000	0.02811		57.05000	0.05705	28.110	8.78	0.02	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.30	Call	162.26000	0.16226		276.30000	0.27630	162.260	9.19	0.08	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	6,069.06000	6.06906		5,168.80000	5.16880	6,069.060	9.61	0.85	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	4,088.95000	4.08895		3,369.42000	3.36942	4,088.950	10.12	0.71	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	1,069.70000	1.06970		1,483.97000	1.48397	1,069.700	10.18	0.32	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	587.06000	0.58706		445.63000	0.44563	587.060	12.73	0.16	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			11.71567	85.80659		11.51413	86.93173		9.68	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	80.87000	0.08087		134.23000	0.13423	80.870	8.59	0.04	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	98.64000	0.09864		161.46000	0.16146	98.640	8.59	0.04	0.00	0	400.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	257.56000	0.25756		392.08000	0.39208	257.560	8.66	0.10	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	570.35000	0.57035		807.34000	0.80734	570.350	9.08	0.18	0.00	0	400.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	6,740.22000	6.74022		5,858.87000	5.85887	6,740.220	9.11	0.82	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,183.52000	1.18352		1,568.64000	1.56864	1,183.520	9.51	0.30	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	4,944.02000	4.94402		4,207.75000	4.20775	4,944.020	9.52	0.70	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	2,197.78000	2.19778		1,793.86000	1.79386	2,197.780	10.53	0.40	0.00	0	400.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	733.76000	0.73376		585.22000	0.58522	733.760	12.37	0.16	0.00	0	1,000.00	
R2035	On 04/05/2023	Bond Future			11.88035	82.83482		11.67028	83.98122		9.73	0.00	0.00	0	0.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	153.87000	0.15387		232.40000	0.23240	153.870	8.79	0.05	0.00	0	400.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	648.37000	0.64837		882.72000	0.88272	648.370	9.20	0.17	0.00	0	400.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	2,081.87000	2.08187		1,732.47000	1.73247	2,081.870	11.08	0.34	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			11.53351	79.11337		11.34844	80.20525		11.26	0.00	0.00	0	135,028.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	1.51000	0.00151		6.64000	0.00664	1.510	9.82	0.00	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,053.56000	4.05356		3,180.16000	3.18016	4,053.560	11.12	0.87	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	638.35000	0.63835		1,065.70000	1.06570	638.350	11.56	0.30	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,788.85000	1.78885		1,278.71000	1.27871	1,788.850	11.96	0.56	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	629.40000	0.62940		421.30000	0.42130	629.400	13.07	0.26	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.72108	80.23350		11.52853	81.34192		10.84	0.00	0.00	0	2,000.00	
R2037	On 02/02/2023	Bond Future			11.89852	77.27307		11.69788	78.40076		10.94	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future			12.06304	78.64836		11.85415	79.79733		10.47	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			11.64008	80.69851		11.47539	81.73695		11.91	0.00	27,840,985.95	345	125,188.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	0.03000	0.00003		0.20000	0.00020	0.030	10.56	0.00	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	48.84000	0.04884		116.72000	0.11672	48.840	10.91	0.04	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	439.13000	0.43913		304.34000	0.30434	439.130	13.93	0.18	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.82225	81.84106		11.65088	82.89542		11.47	0.00	0.00	0	3,965.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	268.70000	0.26870		413.26000	0.41326	268.700	10.67	0.11	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	917.51000	0.91751		1,253.59000	1.25359	917.510	11.41	0.27	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	1,158.94000	1.15894		929.90000	0.92990	1,158.940	13.68	0.26	0.00	0	1,100.00	

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 02/02/2023	Bond Future			11.99468		78.65638		11.81613	79.72911		11.60	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	125.60000		0.12560		192.41000	0.19241	125.600	10.28	0.05	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	707.72000		0.70772		952.38000	0.95238	707.720	10.97	0.19	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,414.27000		2.41427	2,032.08000	2.03208	2,414.270		12.69	0.40	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			12.15424		80.05668		11.96841	81.14970		11.11	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	189.55000		0.18955		270.89000	0.27089	189.550	10.00	0.06	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.92	Call	748.06000		0.74806		981.33000	0.98133	748.060	10.31	0.18	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,159.03000		2.15903	1,836.65000	1.83665	2,159.030		12.39	0.33	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			11.67474		77.37088		11.51498	78.38907		12.62	0.00	0.00	0	75,998.00
R2044	On 03/11/2022	Bond Future			11.84856		78.46638		11.68235	79.50010		12.16	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future	10.60	Call	152.85000		0.15285		247.69000	0.24769	152.850	10.64	0.07	0.00	0	1,600.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,030.37000		1.03037	1,386.91000	1.38691	1,030.370		11.90	0.29	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			12.01290		75.35239		11.83977	76.40414		12.31	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			12.16460		76.69402		11.98449	77.76565		11.80	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			11.60757		80.62183		11.44752	81.66896		12.42	0.00	0.00	0	200,340.00
R2048	On 04/08/2022	Bond Future	10.20	Call	1.67000		0.00167		6.31000	0.00631	1.670	10.71	0.00	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.30	Call	3.64000		0.00364		12.42000	0.01242	3.640	10.76	0.00	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	10.90	Call	166.40000		0.16640		326.43000	0.32643	166.400	11.80	0.10	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Call	259.62000		0.25962		475.88000	0.47588	259.620	12.03	0.14	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	11.00	Put	4,372.13000		4.37213	3,541.26000	3.54126	4,372.130		12.03	0.86	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.77930		77.34082		11.61262	78.40390		12.61	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.94143		78.58982		11.76771	79.67139		12.09	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			12.08267		75.55362		11.90204	76.65553		12.25	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			11.36651		67.18804		11.18138	68.13337		11.34	0.00	364,226,364.84	5,421	24,102.00
R209	On 03/11/2022	Bond Future			11.54441		64.99456		11.35215	65.95422		11.44	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	2.78000		0.00278		6.65000	0.00665	2.780	10.10	0.00	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	8,352.97000		8.35297	7,431.97000	7.43197	8,352.970		9.84	0.97	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	3,594.20000		3.59420	2,968.44000	2.96844	3,594.200		11.44	0.71	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.70826		66.04464		11.50855	67.02090		10.97	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.85771		64.06819		11.65031	65.06277		11.01	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

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
R210	On 04/08/2022	Bond Future		222.64631	222.64631		223.95241	223.95241			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future		222.88501	222.88501		224.21285	224.21285			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future		226.53211	226.53211		227.88534	227.88534			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future		227.53921	227.53921		228.92014	228.92014			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		10.88770	81.79728		10.63571	82.99115		8.60	0.00	0.00	0	29,440.00
R213	On 03/11/2022	Bond Future		11.10234	79.41709		10.83874	80.62898		8.70	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	14.34000	0.01434	36.54000	0.03654	14.340	7.92	0.01	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	17.40000	0.01740	43.51000	0.04351	17.400	7.90	0.01	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	6,169.42000	6.16942	5,093.07000	5.09307	6,169.420	8.13	0.92	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	5,542.37000	5.54237	4,511.49000	4.51149	5,542.370	8.26	0.89	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	4,660.83000	4.66083	3,711.67000	3.71167	4,660.830	8.46	0.83	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,966.12000	3.96612	3,096.81000	3.09681	3,966.120	8.60	0.78	0.00	0	200.00
R213	On 02/02/2023	Bond Future		11.30565	80.69902		11.02937	81.93179		8.36	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	51.10000	0.05110	99.54000	0.09954	51.100	7.67	0.03	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	6,332.86000	6.33286	5,307.92000	5.30792	6,332.860	7.83	0.87	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	5,001.22000	5.00122	4,092.77000	4.09277	5,001.220	8.09	0.78	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	719.29000	0.71929	1,073.72000	1.07372	719.290	8.15	0.24	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	1,036.12000	1.03612	766.69000	0.76669	1,036.120	9.92	0.26	0.00	0	912.00
R213	On 04/05/2023	Bond Future		11.48447	78.58528		11.19514	79.84114		8.38	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		11.64291	64.10665		11.47803	64.96640		12.42	0.00	0.00	0	13,220.00
R214	On 03/11/2022	Bond Future		11.81537	61.72895		11.64413	62.60171		12.59	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future		11.97804	62.72565		11.80003	63.61357		12.09	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future		12.12003	60.54706		11.93535	61.45166		12.20	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>1,046,174,607.32</b>	<b>12,981</b>	<b>1 339 907.00</b>
<b>Grand Total:</b>												<b>1,046,174,607.32</b>	<b>12,981</b>	<b>1 339 907.00</b>