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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2022

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	822.52200	822.52200	822.01200	822.01200					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	834.65800	834.65800	834.14900	834.14900					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	848.58500	848.58500	848.07600	848.07600					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	864.76400	864.76400	864.25400	864.25400					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	933.57800	933.57800	930.33200	930.33200					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	947.35300	947.35300	944.06900	944.06900					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	963.16100	963.16100	959.83100	959.83100					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	981.52500	981.52500	978.14100	978.14100					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	829.40900	829.40900	826.33800	826.33800					0.00	0.00	0	136.00
ALBI	On 03/11/2022	Index Future	841.64700	841.64700	838.54000	838.54000					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	855.69100	855.69100	852.53900	852.53900					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	872.00600	872.00600	868.80300	868.80300					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	12.00933	75.74219		12.08362	75.38283			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.23049	73.08472		12.30748	72.72231			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.44021	74.32442		12.52011	73.95804			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.61656	71.97328		12.69935	71.60219			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	12.41975	73.82984		12.48828	73.45151			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.62385	70.66682		12.69493	70.28515			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.81069	71.86762		12.88437	71.48155			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.97651	68.99860		13.05285	68.60736			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	818.07500	818.07500		815.01300	815.01300			0.00	0.00	0	1,111.00
GOVI	On 03/11/2022	GOVI	830.14600	830.14600		827.04700	827.04700			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	843.99800	843.99800		840.85500	840.85500			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	860.08900	860.08900		856.89500	856.89500			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	162.91176	162.91176		162.21869	162.21869			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	165.33194	165.33194		164.63356	164.63356			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.44477	166.44477		165.74329	165.74329			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	169.66072	169.66072		168.95082	168.95082			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	120.97665	120.97665		120.27782	120.27782			0.00	0.00	0	2,791.00
I2029	On 03/11/2022	Bond Future	121.52493	121.52493		120.82345	120.82345			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	123.58272	123.58272		122.87282	122.87282			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	124.68375	124.68375		123.96699	123.96699			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	115.92249	115.92249		115.22851	115.22851			0.00	0.00	0	7,428.00
I2033	On 03/11/2022	Bond Future	116.31161	116.31161		115.61540	115.61540			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	118.28093	118.28093		117.57616	117.57616			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	119.19382	119.19382		118.48247	118.48247			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	130.69278	130.69278		129.34238	129.34238			0.00	0.00	0	4,102.00
I2038	On 03/11/2022	Bond Future	132.63449	132.63449		131.26804	131.26804			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	132.98322	132.98322		131.60192	131.60192			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	135.55414	135.55414		134.15021	134.15021			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	120.24448	120.24448		118.45386	118.45386			0.00	0.00	0	16,569.00
I2046	On 03/11/2022	Bond Future	120.06856	120.06856		118.26150	118.26150			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future	122.10240	122.10240		120.26798	120.26798			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	122.44157	122.44157		120.58043	120.58043			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	122.02791	122.02791		120.22515	120.22515			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future	123.84023	123.84023		122.01435	122.01435			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	123.83004	123.83004		121.98183	121.98183			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	126.22334	126.22334		124.34329	124.34329			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	323.13200	323.13200		320.62400	320.62400			0.00	0.00	0	759.00
IGOV	On 03/11/2022	Index Future	327.98000	327.98000		325.43700	325.43700			0.00	0.00	0	16.00
IGOV	On 02/02/2023	Index Future	333.53000	333.53000		330.94700	330.94700			0.00	0.00	0	0.00
IGOV	On 04/05/2023	Index Future	339.96600	339.96600		337.33600	337.33600			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.07500	94.92500		5.08500	94.91500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.60000	94.40000		5.56000	94.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.76500	94.23500		5.73500	94.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.19000	93.81000		6.14000	93.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.30000	93.70000		6.25000	93.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.72500	93.27500		6.66500	93.33500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.20000	92.80000		7.12000	92.88000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	7.62500	92.37500		7.60500	92.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	7.90500	92.09500		7.73000	92.27000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.91000	92.09000		7.93000	92.07000			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	8.18500	91.81500		8.15000	91.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	8.09500	91.90500		8.21500	91.78500			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	8.66799	107.95249		8.69095	107.86721		5.15	0.00	0.00	0	81,530.00
R186	On 04/08/2022	Bond Future	6.96	Call	0.91000	0.00091	0.93000	0.00093	0.910	5.79	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	66.50000	0.06650	61.86000	0.06186	66.500	5.03	0.08	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	30.52000	0.03052	26.72000	0.02672	30.520	6.11	0.03	0	3,600.00
R186	On 03/11/2022	Bond Future	8.86656	109.52960		8.89032	109.44634		4.95	0.00	0.00	0	11,166.00

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	444.75000	0.44475		407.32000	0.40732	444.750	4.74	0.24	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,224.34000	1.22434		1,233.10000	1.23310	1,224.340	4.91	0.48	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.03264	106.06453		9.05737	105.98295		4.99	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.14091	108.09663		9.16662	108.01691		4.81	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			330.41132	330.41132		329.51286	329.51286			0.00	0.00	0	859.00
R197	On 03/11/2022	Bond Future			335.31867	335.31867		334.41684	334.41684			0.00	2,011,912.02	6	6.00
R197	On 02/02/2023	Bond Future			332.24474	332.24474		331.36024	331.36024			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			338.67020	338.67020		337.77889	337.77889			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			250.39010	250.39010		248.08885	248.08885			0.00	0.00	0	6,586.00
R202	On 03/11/2022	Bond Future			254.10903	254.10903		251.78112	251.78112			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			253.76249	253.76249		251.41474	251.41474			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			258.66676	258.66676		256.28120	256.28120			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			5.72039	104.52463		5.71244	104.52898		0.60	0.00	124,593,358.96	1,192	25,523.00
R2023	On 03/11/2022	Bond Future			5.55342	102.13456		5.52872	102.14218		0.34	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			10.21275	88.83847		10.28181	88.51061		8.52	0.00	0.00	0	96,523.00
R2030	On 04/08/2022	Bond Future	8.30	Call	0.05000	0.00005		0.03000	0.00003	0.050	8.03	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	8.56000	0.00856		5.79000	0.00579	8.560	7.89	0.01	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	146.40000	0.14640		163.19000	0.16319	146.400	9.30	0.11	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.40510	90.13770		10.47689	89.80790		8.30	0.00	0.00	0	18,796.00
R2030	On 03/11/2022	Bond Future	9.70	Call	556.31000	0.55631		454.30000	0.45430	556.310	7.82	0.23	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,344.89000	1.34489		1,155.44000	1.15544	1,344.890	8.13	0.43	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	387.51000	0.38751		387.94000	0.38794	387.510	9.40	0.14	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.58011	87.63830		10.65498	87.30559		8.35	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	179.32000	0.17932		144.74000	0.14474	179.320	7.90	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	286.16000	0.28616		238.89000	0.23889	286.160	7.87	0.11	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,919.33000	4.91933		5,160.02000	5.16002	4,919.330	7.79	0.77	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	890.22000	0.89022		769.09000	0.76909	890.220	7.83	0.28	0.00	0	400.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,955.41000	3.95541		4,136.97000	4.13697	3,955.410	7.89	0.69	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,284.88000	1.28488		1,317.23000	1.31723	1,284.880	8.64	0.32	0.00	0	400.00
R2030	On 04/05/2023	Bond Future			10.72291	89.31993		10.80094	88.98382		8.03	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	359.34000	0.35934		294.46000	0.29446	359.340	7.41	0.12	0.00	0	400.00

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R2030	On 04/05/2023	Bond Future	9.58	Call	761.73000	0.76173		652.11000	0.65211	761.730	7.46	0.22	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	851.34000	0.85134		733.22000	0.73322	851.340	7.46	0.24	0.00	0	500.00
R2030	On 04/05/2023	Bond Future	9.78	Call	974.65000	0.97465		842.30000	0.84230	974.650	7.49	0.27	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,282.00000	1.28200		1,095.16000	1.09516	1,282.000	7.62	0.32	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,015.48000	2.01548		1,782.80000	1.78280	2,015.480	7.86	0.43	0.00	0	500.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,649.93000	1.64993		1,664.05000	1.66405	1,649.930	8.46	0.34	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,339.13000	1.33913		1,334.21000	1.33421	1,339.130	8.73	0.28	0.00	0	400.00
R2030	On 04/05/2023	Bond Future	12.04	Put	986.44000	0.98644		968.70000	0.96870	986.440	9.17	0.22	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	712.99000	0.71299		693.53000	0.69353	712.990	9.66	0.16	0.00	0	500.00
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			10.65946	88.65659		10.72252	88.31981		9.60	0.00	354,626.36	4	90,189.00
R2032	On 04/08/2022	Bond Future	8.97	Call	0.16000	0.00016		0.11000	0.00011	0.160	8.65	0.00	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	24.00000	0.02400		16.87000	0.01687	24.000	8.46	0.02	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	38.18000	0.03818		26.06000	0.02606	38.180	8.50	0.04	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	759.68000	0.75968		591.37000	0.59137	759.680	9.33	0.39	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.70	Put	1,052.26000	1.05226		1,178.93000	1.17893	1,052.260	9.55	0.46	245,723.38	6	7,500.00
R2032	On 04/08/2022	Bond Future	11.00	Put	499.43000	0.49943		564.15000	0.56415	499.430	9.89	0.27	141,700.30	6	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	92.97000	0.09297		98.73000	0.09873	92.970	10.87	0.06	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.84683	85.80147		10.91214	85.46245		9.74	0.00	0.00	0	84,030.00
R2032	On 03/11/2022	Bond Future	9.31	Call	68.74000	0.06874		54.34000	0.05434	68.740	8.71	0.04	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	79.01000	0.07901		62.80000	0.06280	79.010	8.70	0.04	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	103.64000	0.10364		83.21000	0.08321	103.640	8.68	0.06	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	319.64000	0.31964		267.80000	0.26780	319.640	8.58	0.14	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,458.17000	4.45817		4,701.06000	4.70106	4,458.170	8.71	0.80	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,246.98000	4.24698		4,471.03000	4.47103	4,246.980	8.77	0.78	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	639.90000	0.63990		504.63000	0.50463	639.900	8.84	0.24	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,017.03000	3.01703		3,156.98000	3.15698	3,017.030	9.21	0.64	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,791.33000	2.79133		2,920.17000	2.92017	2,791.330	9.29	0.61	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,534.58000	1.53458		1,308.91000	1.30891	1,534.580	9.42	0.44	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	790.62000	0.79062		801.49000	0.80149	790.620	10.39	0.24	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	294.82000	0.29482		286.33000	0.28633	294.820	11.53	0.10	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			11.01555	87.23685		11.08326	86.89473		9.35	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	166.71000	0.16671		134.63000	0.13463	166.710	8.41	0.07	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	231.28000	0.23128		189.80000	0.18980	231.280	8.42	0.09	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	527.21000	0.52721		450.09000	0.45009	527.210	8.45	0.17	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,291.89000	5.29189		5,501.68000	5.50168	5,291.890	8.62	0.76	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	892.41000	0.89241		740.35000	0.74035	892.410	8.68	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,040.00000	4.04000		4,182.17000	4.18217	4,040.000	8.95	0.65	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,721.03000	1.72103		1,503.17000	1.50317	1,721.030	9.09	0.40	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,174.33000	1.17433		1,172.65000	1.17265	1,174.330	10.25	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	515.21000	0.51521		498.12000	0.49812	515.210	11.47	0.13	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.15238	84.74904		11.22254	84.40318		9.41	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
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			11.00428	89.61002		11.08223	89.14253		10.81	0.00	1,792,200.40	20	129,688.00
R2035	On 04/08/2022	Bond Future	9.53	Call	0.88000	0.00088		0.47000	0.00047	0.880	9.59	0.00	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	7.14000	0.00714		4.11000	0.00411	7.140	9.49	0.01	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	300.04000	0.30004		195.00000	0.19500	300.040	10.08	0.18	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,693.21000	2.69321	3,013.18000	3.01318	2,693.210		10.28	0.75	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	998.51000	0.99851	1,150.34000	1.15034	998.510		10.98	0.40	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	57.41000	0.05741	65.93000	0.06593	57.410		12.72	0.04	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.18272	86.43347		11.26338	85.96184		11.02	0.00	0.00	0	3,720.00
R2035	On 03/11/2022	Bond Future	9.82	Call	117.80000	0.11780		86.46000	0.08646	117.800	9.64	0.06	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	399.13000	0.39913		303.95000	0.30395	399.130	9.62	0.16	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,493.84000	4.49384	4,755.50000	4.75550	4,493.840		10.08	0.74	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,874.15000	2.87415	3,034.33000	3.03433	2,874.150		10.74	0.57	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,896.51000	1.89651	1,575.33000	1.57533	1,896.510		10.80	0.46	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	347.58000	0.34758	337.23000	0.33723	347.580		13.30	0.10	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.34754	87.87848		11.43114	87.40146		10.53	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	246.47000	0.24647	189.64000	0.18964	246.470		9.32	0.09	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	290.61000	0.29061	225.90000	0.22590	290.610		9.34	0.10	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.30	Call	623.62000	0.62362	508.83000	0.50883	623.620		9.39	0.18	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,107.72000	1.10772	938.02000	0.93802	1,107.720		9.60	0.28	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,219.20000	5.21920	5,522.92000	5.52292	5,219.200		9.62	0.71	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,027.32000	2.02732	1,784.04000	1.78404	2,027.320		10.10	0.42	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,723.82000	3.72382	3,955.59000	3.95559	3,723.820		10.12	0.58	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,542.65000	1.54265	1,644.32000	1.64432	1,542.650		11.04	0.30	0.00	0	400.00
R2035	On 02/02/2023	Bond Future	13.22	Put	501.54000	0.50154	529.40000	0.52940	501.540		12.91	0.11	0.00	0	1,000.00
R2035	On 04/05/2023	Bond Future			11.47590	85.06260		11.56232	84.57935		10.59	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	410.57000	0.41057	320.27000	0.32027	410.570		9.52	0.12	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	10.42	Call	979.15000	0.97915	811.09000	0.81109	979.150		9.69	0.23	0.00	0	500.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,257.81000	1.25781	1,043.71000	1.04371	1,257.810		9.81	0.28	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,496.32000	2.49632	2,159.34000	2.15934	2,496.320		10.33	0.44	0.00	0	500.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,524.84000	1.52484	1,514.01000	1.51401	1,524.840		11.64	0.26	0.00	0	400.00
R2035	On 04/05/2023	Bond Future	13.18	Put	893.71000	0.89371	863.98000	0.86398	893.710		12.64	0.16	0.00	0	500.00
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			11.20368	81.07506		11.28681	80.57385		12.12	0.00	2,432,251.80	30	139,485.00
R2037	On 04/08/2022	Bond Future	10.10	Call	11.13000	0.01113		6.35000	0.00635	11.130	10.63	0.01	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,441.04000	2.44104	2,762.37000	2.76237	2,441.040		11.55	0.71	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	1,357.89000	1.35789	1,061.72000	1.06172	1,357.890		12.06	0.51	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	811.81000	0.81181	947.91000	0.94791	811.810		12.37	0.34	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	207.27000	0.20727	232.25000	0.23225	207.270		13.44	0.11	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.37190	82.26091		11.45779	81.75503		11.77	0.00	0.00	0	2,000.00
R2037	On 02/02/2023	Bond Future			11.52712	79.37987		11.61601	78.86794		11.88	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
R2037	On 04/05/2023	Bond Future			11.65710	80.90474		11.74894	80.38573		11.38	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			11.32621	82.69599		11.39384	82.25902		12.79	0.00	45,565,490.49	551	124,552.00
R2040	On 04/08/2022	Bond Future	9.70	Call	0.35000	0.00035		0.17000	0.00017	0.350	11.47	0.00	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	161.90000	0.16190		112.71000	0.11271	161.900	11.44	0.11	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	133.13000	0.13313		163.07000	0.16307	133.130	14.27	0.07	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.48997	83.90567		11.55978	83.46494		12.42	0.00	0.00	0	3,965.00
R2040	On 03/11/2022	Bond Future	10.70	Call	581.74000	0.58174		423.68000	0.42368	581.740	11.12	0.19	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	10.80	Call	743.17000	0.74317		543.52000	0.54352	743.170	11.31	0.23	0.00	0	1,500.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,640.30000	1.64030		1,343.55000	1.34355	1,640.300	12.02	0.39	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.50	Call	2,549.37000	2.54937		2,208.55000	2.20855	2,549.370	12.42	0.52	0.00	0	1,500.00
R2040	On 03/11/2022	Bond Future	12.52	Put	723.06000	0.72306		698.30000	0.69830	723.060	14.23	0.18	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			11.64133	80.80190		11.71350	80.35623		12.56	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	342.69000	0.34269		271.83000	0.27183	342.690	11.14	0.11	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,298.55000	1.29855		1,117.76000	1.11776	1,298.550	11.55	0.29	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,729.19000	1.72919		1,807.91000	1.80791	1,729.190	13.23	0.31	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			11.76823	82.35446		11.84267	81.90309		12.04	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	480.45000	0.48045		379.35000	0.37935	480.450	10.84	0.12	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,119.24000	1.11924		939.02000	0.93902	1,119.240	11.02	0.24	0.00	0	500.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,465.04000	1.46504		1,220.50000	1.22050	1,465.040	11.22	0.29	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,821.08000	2.82108		2,471.75000	2.47175	2,821.080	11.80	0.44	0.00	0	500.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,689.68000	1.68968		1,646.25000	1.64625	1,689.680	13.34	0.26	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,056.94000	1.05694		1,001.78000	1.00178	1,056.940	14.41	0.17	0.00	0	500.00
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			11.34660	79.48685		11.41391	79.04493		13.51	0.00	0.00	0	88,448.00
R2044	On 03/11/2022	Bond Future			11.50186	80.64959		11.57134	80.20372		13.12	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future	10.60	Call	436.01000	0.43601		327.22000	0.32722	436.010	11.55	0.15	0.00	0	1,600.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,922.33000	1.92233		1,603.29000	1.60329	1,922.330	12.86	0.43	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.64511	77.61653		11.71691	77.16560		13.30	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			11.76483	79.10810		11.83886	78.65123		12.75	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			11.29643	82.68078		11.36327	82.23033		13.27	0.00	0.00	0	200,538.00
R2048	On 04/08/2022	Bond Future	10.20	Call	11.17000	0.01117		6.67000	0.00667	11.170	11.61	0.01	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.30	Call	21.62000	0.02162		12.59000	0.01259	21.620	11.66	0.02	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	10.90	Call	470.68000	0.47068		324.51000	0.32451	470.680	12.64	0.23	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Call	669.94000	0.66994		479.46000	0.47946	669.940	12.87	0.30	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,723.50000	2.72350		2,983.47000	2.98347	2,723.500	12.87	0.70	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.45008	79.46620		11.51915	79.01164		13.60	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.59183	80.79488		11.66326	80.33508		13.04	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
R2048	On 04/05/2023	Bond Future			11.70246	77.90719		11.77608	77.44123		13.22	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			11.02965	68.92273		11.10170	68.54624		12.20	0.00	0.00	0	23,438.00
R209	On 03/11/2022	Bond Future			11.18882	66.78542		11.26310	66.40556		12.42	0.00	0.00	0	4,520.00
R209	On 03/11/2022	Bond Future	9.25	Call	17.47000	0.01747		11.35000	0.01135	17.470	11.02	0.01	2,700,009.21	3,500	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	159.85000	0.15985		122.75000	0.12275	159.850	10.81	0.08	38,312,199.71	7,000	3,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,681.18000	6.68118		7,023.94000	7.02394	6,681.180	10.81	0.92	427,206,630.29	7,000	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,497.31000	2.49731		2,618.21000	2.61821	2,497.310	12.11	0.56	262,692,275.77	7,000	7,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	712.89000	0.71289		0.00000	0.00000	712.890	13.68	0.22	100,784,826.70	7,000	3,500.00
R209	On 02/02/2023	Bond Future			11.33178	67.90265		11.40841	67.51835		11.91	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.44833	66.05253		11.52729	65.66308		11.96	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			225.12792	225.12792		224.12496	224.12496			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			225.49759	225.49759		224.49637	224.49637			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			229.31658	229.31658		228.30477	228.30477			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			230.68378	230.68378		229.66700	229.66700			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			10.51498	83.57139		10.58322	83.24276		9.26	0.00	0.00	0	29,856.00
R213	On 03/11/2022	Bond Future			10.70474	81.25429		10.77548	80.92340		9.38	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	69.78000	0.06978		55.08000	0.05508	69.780	8.63	0.04	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	81.60000	0.08160		64.80000	0.06480	81.600	8.61	0.05	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,572.70000	4.57270		4,831.51000	4.83151	4,572.700	8.57	0.83	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,020.67000	4.02067		4,238.82000	4.23882	4,020.670	8.70	0.78	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,270.30000	3.27030		3,450.21000	3.45021	3,270.300	8.90	0.70	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,704.39000	2.70439		2,854.95000	2.85495	2,704.390	9.07	0.63	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.87922	82.61228		10.95272	82.27824		9.03	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	175.62000	0.17562		140.79000	0.14079	175.620	8.32	0.07	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,825.46000	4.82546		5,056.42000	5.05642	4,825.460	8.31	0.76	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,690.76000	3.69076		3,838.32000	3.83832	3,690.760	8.57	0.66	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,372.36000	1.37236		1,174.77000	1.17477	1,372.360	8.64	0.37	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	661.67000	0.66167		647.42000	0.64742	661.670	10.32	0.18	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.01305	80.64487		11.08928	80.30713		9.08	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

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/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	11.32702	65.77065		11.39381	65.41293		13.31	0.00	0.00	0	20,860.00
R214	On 03/11/2022	Bond Future	11.48205	63.44621		11.55090	63.08526		13.62	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.62502	64.50691		11.69607	64.14176		13.08	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.73705	62.44733		11.81015	62.07731		13.21	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 :											1,008,833,205.39	33,315	315.000000000
Grand Total:											1,008,833,205.39	33,315	815.000000000