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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 04/08/2022	Index Future	825.65200	825.65200	825.40400	825.40400					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	837.77900	837.77900	837.53500	837.53500					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	851.84300	851.84300	851.60300	851.60300					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	866.87800	866.87800	866.63900	866.63900					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	935.97700	935.97700	936.22200	936.22200					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	949.72400	949.72400	949.98100	949.98100					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	965.66800	965.66800	965.93800	965.93800					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	982.71200	982.71200	982.99300	982.99300					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	834.88700	834.88700	835.68600	835.68600					0.00	0.00	0	131.00
ALBI	On 03/11/2022	Index Future	847.15000	847.15000	847.96800	847.96800					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	861.37100	861.37100	862.21100	862.21100					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	876.57400	876.57400	877.43500	877.43500					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	11.91485	76.20278		11.89143	76.31757			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.13288	73.54785		12.10832	73.66502			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.33643	74.80421		12.31065	74.92408			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.53143	72.35766		12.50443	72.48016			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	12.27982	74.61285		12.25098	74.77601			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.47877	71.45673		12.44857	71.62302			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.65791	72.67972		12.62634	72.84950			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.83711	69.72273		12.80410	69.89607			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	823.37200	823.37200		824.13300	824.13300			0.00	0.00	0	1,114.00
GOVI	On 03/11/2022	GOVI	835.46500	835.46500		836.24500	836.24500			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	849.49000	849.49000		850.29100	850.29100			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	864.48400	864.48400		865.30400	865.30400			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	161.35919	161.35919		161.25644	161.25644			0.00	0.00	0	7,305.00
I2025	On 03/11/2022	Bond Future	163.74605	163.74605		163.64321	163.64321			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.85746	164.85746		164.75530	164.75530			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	167.80809	167.80809		167.70513	167.70513			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	119.04807	119.04807		119.40914	119.40914			0.00	0.00	0	3,954.00
I2029	On 03/11/2022	Bond Future	119.56967	119.56967		119.93712	119.93712			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.60662	121.60662		121.98147	121.98147			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	122.50431	122.50431		122.88764	122.88764			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	114.24830	114.24830		114.77195	114.77195			0.00	145,095,341.00	1,270	7,046.00
I2033	On 03/11/2022	Bond Future	114.61543	114.61543		115.14775	115.14775			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.56781	116.56781		117.11030	117.11030			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	117.29032	117.29032		117.84416	117.84416			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	129.63165	129.63165	129.77684	129.77684			0.00	0.00	0	6,836.00
I2038	On 03/11/2022		Bond Future	131.54960	131.54960	131.69801	131.69801			0.00	0.00	0	0.00
I2038	On 02/02/2023		Bond Future	131.90346	131.90346	132.05652	132.05652			0.00	0.00	0	0.00
I2038	On 04/05/2023		Bond Future	134.26536	134.26536	134.42217	134.42217			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	119.15571	119.15571	119.53732	119.53732			0.00	0.00	0	15,959.00
I2046	On 03/11/2022		Bond Future	118.97135	118.97135	119.35951	119.35951			0.00	0.00	0	1,566.00
I2046	On 02/02/2023		Bond Future	120.99900	120.99900	121.39510	121.39510			0.00	0.00	0	0.00
I2046	On 04/05/2023		Bond Future	121.15668	121.15668	121.56214	121.56214			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	120.33825	120.33825	122.14715	122.14715			0.00	0.00	0	11,293.00
I2050	On 03/11/2022		Bond Future	122.11842	122.11842	123.95509	123.95509			0.00	0.00	0	0.00
I2050	On 02/02/2023		Bond Future	122.10303	122.10303	123.97303	123.97303			0.00	0.00	0	0.00
I2050	On 04/05/2023		Bond Future	124.28941	124.28941	126.19344	126.19344			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	319.87800	319.87800	320.92000	320.92000			0.00	0.00	0	482.00
IGOV	On 03/11/2022		Index Future	324.65400	324.65400	325.71500	325.71500			0.00	0.00	0	16.00
IGOV	On 02/02/2023		Index Future	330.18000	330.18000	331.26200	331.26200			0.00	0.00	0	0.00
IGOV	On 04/05/2023		Index Future	336.08300	336.08300	337.18600	337.18600			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022		Jibar Tradeable Future	4.49000	95.51000	4.49500	95.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future	4.96000	95.04000	4.93500	95.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022		Jibar Tradeable Future	5.09500	94.90500	5.07500	94.92500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022		Jibar Tradeable Future	5.49000	94.51000	5.46000	94.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022		Jibar Tradeable Future	5.61500	94.38500	5.58500	94.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022		Jibar Tradeable Future	5.97500	94.02500	5.93000	94.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022		Jibar Tradeable Future	6.49000	93.51000	6.44500	93.55500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023		Jibar Tradeable Future	6.99500	93.00500	6.94500	93.05500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future	7.36500	92.63500	7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	7.65500	92.34500	7.60000	92.40000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	7.73000	92.27000	7.68500	92.31500			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	7.95000	92.05000	7.90500	92.09500			0.00	0.00	0	0.00
R186	On 04/08/2022		Bond Future	8.54443	108.41295	8.55232	108.38347		5.21	0.00	25,910,695.05	239	79,112.00
R186	On 04/08/2022	6.96	Call	7.28000	0.00728	7.38000	0.00738	7.280	4.83	0.01	0.00	0	3,600.00
R186	On 04/08/2022	7.96	Call	243.47000	0.24347	241.90000	0.24190	243.470	4.68	0.19	0.00	0	3,600.00
R186	On 04/08/2022	9.78	Put	82.53000	0.08253	86.66000	0.08666	82.530	5.84	0.06	0.00	0	3,600.00
R186	On 03/11/2022		Bond Future	8.73519	109.99144	8.74339	109.96254		5.00	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 02/02/2023	Bond Future			8.88661	106.54788		8.89513	106.51961		4.87	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.03141	108.43702		9.04042	108.40896		4.70	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			326.91614	326.91614		326.88979	326.88979			0.00	0.00	0	875.00
R197	On 03/11/2022	Bond Future			331.75130	331.75130		331.72746	331.72746			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			328.70288	328.70288		328.68424	328.68424			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			334.59122	334.59122		334.57435	334.57435			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			248.14232	248.14232		248.80458	248.80458			0.00	0.00	0	6,519.00
R202	On 03/11/2022	Bond Future			251.81192	251.81192		252.48632	252.48632			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			251.47971	251.47971		252.16922	252.16922			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			255.98180	255.98180		256.68524	256.68524			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 04/08/2022	Bond Future			5.52507	104.63164		5.45468	104.67025		0.63	0.00	0.00	0	22,183.00
R203	On 03/11/2022	Bond Future			5.21953	102.23756		5.08971	102.27766		0.35	0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future			10.18679	88.96211		10.19976	88.90031		8.28	0.00	15,479,407.14	174	96,308.00
R2030	On 04/08/2022	Bond Future	8.30	Call	3.85000	0.00385		3.84000	0.00384	3.850	7.98	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	68.14000	0.06814		67.10000	0.06710	68.140	7.76	0.05	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	312.19000	0.31219		327.55000	0.32755	312.190	8.69	0.16	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.37884	90.25873		10.39226	90.19685		7.92	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	676.95000	0.67695		665.56000	0.66556	676.950	7.33	0.25	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,509.32000	1.50932		1,487.53000	1.48753	1,509.320	7.59	0.44	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	433.40000	0.43340		446.45000	0.44645	433.400	8.69	0.15	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.55008	87.77220		10.56398	87.71019		7.91	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	199.09000	0.19909		195.64000	0.19564	199.090	7.37	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,848.15000	4.84815		4,898.45000	4.89845	4,848.150	7.32	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,906.78000	3.90678		3,952.65000	3.95265	3,906.780	7.43	0.68	0.00	0	102.00
R2030	On 04/05/2023	Bond Future			10.72057	89.33003		10.73506	89.26748		7.65	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,242.77000	1.24277		1,225.99000	1.22599	1,242.770	7.04	0.32	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.04	Put	951.12000	0.95112		967.65000	0.96765	951.120	8.51	0.21	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			10.61386	88.90123		10.59010	89.02907		9.06	0.00	11,201,554.98	126	70,114.00
R2032	On 04/08/2022	Bond Future	8.97	Call	4.91000	0.00491		5.85000	0.00585	4.910	8.10	0.00	0.00	0	800.00

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R2032	On 04/08/2022	Bond Future	9.72	Call	103.81000	0.10381		116.27000	0.11627	103.810	7.74	0.07	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	143.16000	0.14316		159.12000	0.15912	143.160	7.80	0.09	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	1,207.65000	1.20765		1,274.07000	1.27407	1,207.650	8.81	0.44	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	11.00	Put	746.37000	0.74637		717.67000	0.71767	746.370	9.33	0.29	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	236.77000	0.23677		227.82000	0.22782	236.770	10.29	0.11	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.80019	86.04468		10.77524	86.17516		9.12	0.00	0.00	0	87,927.00
R2032	On 03/11/2022	Bond Future	9.31	Call	108.73000	0.10873		117.60000	0.11760	108.730	8.15	0.05	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	123.31000	0.12331		133.15000	0.13315	123.310	8.14	0.06	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	157.53000	0.15753		169.55000	0.16955	157.530	8.13	0.07	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	434.51000	0.43451		461.20000	0.46120	434.510	8.06	0.17	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,363.85000	4.36385		4,269.11000	4.26911	4,363.850	8.18	0.76	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,162.11000	4.16211		4,070.05000	4.07005	4,162.110	8.24	0.75	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	807.59000	0.80759		848.73000	0.84873	807.590	8.30	0.27	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,990.19000	2.99019		2,916.53000	2.91653	2,990.190	8.64	0.61	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,774.68000	2.77468		2,704.91000	2.70491	2,774.680	8.71	0.58	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,775.83000	1.77583		1,842.54000	1.84254	1,775.830	8.83	0.46	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	842.31000	0.84231		816.56000	0.81656	842.310	9.71	0.24	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	343.06000	0.34306		332.59000	0.33259	343.060	10.81	0.11	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.96478	87.49459		10.93856	87.62811		8.73	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	191.59000	0.19159		203.48000	0.20348	191.590	7.82	0.08	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	263.72000	0.26372		279.10000	0.27910	263.720	7.83	0.10	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	588.53000	0.58853		617.17000	0.61717	588.530	7.86	0.19	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,084.09000	5.08409		4,988.26000	4.98826	5,084.090	7.88	0.75	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	934.42000	0.93442		974.55000	0.97455	934.420	7.89	0.27	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,838.27000	3.83827		3,757.70000	3.75770	3,838.270	8.12	0.64	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,796.98000	1.79698		1,857.85000	1.85785	1,796.980	8.28	0.42	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,067.36000	1.06736		1,038.61000	1.03861	1,067.360	9.27	0.25	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	460.71000	0.46071		448.17000	0.44817	460.710	10.42	0.12	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.12417	84.88864		11.09666	85.02507		8.89	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			10.92794	90.07141		10.90930	90.18461		10.14	0.00	5,944,713.06	66	129,183.00
R2035	On 04/08/2022	Bond Future	9.53	Call	16.60000	0.01660		18.90000	0.01890	16.600	8.94	0.01	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	58.08000	0.05808		64.67000	0.06467	58.080	8.77	0.04	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	633.49000	0.63349		672.76000	0.67276	633.490	9.02	0.27	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,634.17000	2.63417		2,568.45000	2.56845	2,634.170	9.21	0.66	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,161.94000	1.16194		1,129.36000	1.12936	1,161.940	9.99	0.38	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	147.51000	0.14751		143.99000	0.14399	147.510	11.70	0.07	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.10404	86.89714		11.08452	87.01274		10.22	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	188.42000	0.18842		200.13000	0.20013	188.420	8.96	0.08	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	561.78000	0.56178		588.89000	0.58889	561.780	8.98	0.19	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,266.88000	4.26688		4,191.68000	4.19168	4,266.880	9.39	0.70	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,746.63000	2.74663		2,692.48000	2.69248	2,746.630	9.96	0.53	0.00	0	582.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/11/2022	Bond Future	11.05	Call	2,245.41000	2.24541	2,309.69000	2.30969	2,245.410	10.02	0.49	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	374.75000	0.37475	366.81000	0.36681	374.750	12.37	0.10	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			11.26375	88.36048	11.24327	88.47889		9.86	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	311.91000	0.31191	326.53000	0.32653	311.910	8.75	0.10	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	753.82000	0.75382	782.43000	0.78243	753.820	8.83	0.21	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,928.03000	4.92803	4,852.02000	4.85202	4,928.030	9.04	0.68	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,282.45000	2.28245	2,341.09000	2.34109	2,282.450	9.47	0.45	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,498.59000	3.49859	3,439.23000	3.43923	3,498.590	9.48	0.55	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	475.84000	0.47584	466.64000	0.46664	475.840	12.08	0.10	0.00	0	1,000.00	
R2035	On 04/05/2023	Bond Future			11.41047	85.43114	11.38906	85.55224		9.95	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future			11.08676	81.78786	11.05776	81.96610		11.32	0.00	21,919,146.48	268	126,921.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	81.94000	0.08194	94.44000	0.09444	81.940	9.62	0.05	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,331.21000	2.33121	2,236.01000	2.23601	2,331.210	10.78	0.60	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,145.84000	2.14584	2,260.66000	2.26066	2,145.840	11.27	0.58	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	949.81000	0.94981	904.18000	0.90418	949.810	11.56	0.32	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	350.64000	0.35064	333.13000	0.33313	350.640	12.58	0.14	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.25113	82.98034	11.22090	83.16191		10.86	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.39984	80.12150	11.36829	80.30692		11.07	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future			11.54506	81.54482	11.51219	81.73406		10.64	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			11.19652	83.54426	11.16227	83.77057		11.94	0.00	15,873,409.40	190	120,301.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	11.46000	0.01146	14.15000	0.01415	11.460	10.59	0.01	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	515.21000	0.51521	574.76000	0.57476	515.210	10.46	0.22	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	252.05000	0.25205	235.99000	0.23599	252.050	13.36	0.10	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.35595	84.76241	11.32029	84.99275		11.46	0.00	0.00	0	3,965.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	865.89000	0.86589	930.41000	0.93041	865.890	10.31	0.25	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,132.24000	2.13224	2,245.75000	2.24575	2,132.240	11.11	0.45	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	672.64000	0.67264	641.90000	0.64190	672.640	13.13	0.16	0.00	0	1,100.00	
R2040	On 02/02/2023	Bond Future			11.50041	81.68341	11.46324	81.91844		11.71	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future			11.64108	83.13478	11.60239	83.37459		11.25	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 04/08/2022	Bond Future			11.21255	80.37938	11.18858	80.54075		12.61	0.00	18,648,016.16	232	77,372.00	
R2044	On 03/11/2022	Bond Future			11.36333	81.55142	11.33835	81.71589		12.10	0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.49968	78.54351	11.47362	78.71158		12.38	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future			11.63202	79.93926	11.60490	80.11083		11.90	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			11.12511	83.85634	11.10618	83.98812		12.38	0.00	22,641,211.80	270	188,751.00	

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 04/08/2022	Bond Future	10.20	Call	103.81000	0.10381		114.95000	0.11495	103.810	10.45	0.06	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,207.21000	1.20721		1,268.82000	1.26882	1,207.210	11.79	0.38	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,394.72000	2.39472		2,332.93000	2.33293	2,394.720	12.00	0.56	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.27278	80.65475		11.25301	80.78925		12.53	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.40613	82.01324		11.38549	82.15075		12.13	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.52747	79.03516		11.50599	79.17563		12.34	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			10.90853	69.56247		10.88457	69.69005		11.41	0.00	463,772,987.49	6,667	20,119.00
R209	On 03/11/2022	Bond Future			11.06402	67.43063		11.03908	67.56062		11.47	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	37.19000	0.03719		40.85000	0.04085	37.190	10.16	0.02	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,145.07000	6.14507		6,033.89000	6.03389	6,145.070	10.03	0.88	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,254.49000	2.25449		2,194.80000	2.19480	2,254.490	11.19	0.51	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.20084	68.56670		11.17485	68.69962		11.11	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.33190	66.63277		11.30488	66.76845		11.19	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			222.56204	222.56204		222.53445	222.53445			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			222.90241	222.90241		222.87627	222.87627			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			226.70053	226.70053		226.67612	226.67612			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			227.71330	227.71330		227.69227	227.69227			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			10.43867	83.94094		10.43573	83.95523		8.86	0.00	23,419,522.26	279	26,734.00
R213	On 03/11/2022	Bond Future			10.62596	81.62487		10.62273	81.64011		8.87	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	122.19000	0.12219		124.79000	0.12479	122.190	8.13	0.06	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	140.28000	0.14028		143.15000	0.14315	140.280	8.12	0.07	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,364.42000	4.36442		4,356.30000	4.35630	4,364.420	8.10	0.79	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,844.23000	3.84423		3,837.38000	3.83738	3,844.230	8.23	0.74	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,142.15000	3.14215		3,137.15000	3.13715	3,142.150	8.43	0.66	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,613.59000	2.61359		2,610.05000	2.61005	2,613.590	8.58	0.59	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.79468	82.99872		10.79112	83.01504		8.42	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	208.51000	0.20851		211.53000	0.21153	208.510	7.68	0.09	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,545.75000	4.54575		4,537.09000	4.53709	4,545.750	7.70	0.74	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,459.11000	3.45911		3,452.87000	3.45287	3,459.110	7.96	0.63	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,538.88000	1.53888		1,549.49000	1.54949	1,538.880	8.03	0.40	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	622.62000	0.62262		623.12000	0.62312	622.620	9.66	0.17	0.00	0	912.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 04/05/2023	Bond Future	10.95054	80.92319		10.94670	80.94033		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	11.16708	66.64044		11.13787	66.80133		12.42	0.00	4,264,988.16	64	14,753.00
R214	On 03/11/2022	Bond Future	11.31694	64.32539		11.28657	64.48922		12.56	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.45236	65.40860		11.42077	65.57581		12.17	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.57592	63.27546		11.54315	63.44602		12.33	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>774,170,992.98</b>	<b>9,845</b>	<b>104.000000000</b>
<b>Grand Total:</b>											<b>774,170,992.98</b>	<b>9,845</b>	<b>104.000000000</b>