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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2022

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 05/05/2022	Index Future	814.25800		814.25800		815.37100	815.37100			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	825.22600		825.22600		826.36100	826.36100			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	837.56200		837.56200		838.72000	838.72000			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	851.60000		851.60000		852.78400	852.78400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	942.52800		942.52800		939.81000	939.81000			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	955.22400		955.22400		952.47700	952.47700			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	969.50300		969.50300		966.72200	966.72200			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	985.75300		985.75300		982.93300	982.93300			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	840.36500		840.36500		837.18900	837.18900			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	851.68400		851.68400		848.47300	848.47300			0.00	0.00	0	90.0
ALBI	On 03/11/2022	Index Future	864.41500		864.41500		861.16200	861.16200			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	878.90400		878.90400		875.60300	875.60300			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	11.31934		77.05014		11.42391	76.50736			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.53072		78.11744		11.63960	77.56780			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.72858		75.51039		11.84189	74.95307			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.91511		76.79816		12.03315	76.23195			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	11.73340		75.61277		11.80731	75.16602			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.92537		76.66136		12.00221	76.20917			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.10593		73.55573		12.18584	73.09729			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.27009		74.81352		12.35308	74.34797			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	828.88000		828.88000		825.73600	825.73600			0.00	8,288,800.00	1	989.0
GOVI	On 04/08/2022	GOVI	840.04500		840.04500		836.86600	836.86600			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	852.60200		852.60200		849.38200	849.38200			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	866.89200		866.89200		863.62500	863.62500			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	160.13465		160.13465		159.94062	159.94062			0.00	0.00	0	5,520.0
I2025	On 04/08/2022	Bond Future	160.73196		160.73196		160.53694	160.53694			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	163.14999		163.14999		162.95324	162.95324			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.25976		164.25976		164.06166	164.06166			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	118.38386		118.38386		117.99209	117.99209			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	120.02368		120.02368		119.62754	119.62754			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	120.59631		120.59631		120.19543	120.19543			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.64638		122.64638		122.23962	122.23962			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	112.91454		112.91454		112.95136	112.95136			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	114.47867		114.47867		114.51701	114.51701			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.88641		114.88641		114.92640	114.92640			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.83927		116.83927		116.88089	116.88089			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 05/05/2022	Bond Future		128.88000	128.88000	129.27168	129.27168			0.00	0.00	0	4,184.0
I2038		On 04/08/2022	Bond Future		128.84183	128.84183	129.24029	129.24029			0.00	0.00	0	2,669.0
I2038		On 03/11/2022	Bond Future		130.78054	130.78054	131.18605	131.18605			0.00	0.00	0	0.0
I2038		On 02/02/2023	Bond Future		131.13298	131.13298	131.54714	131.54714			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 05/05/2022	Bond Future		117.55668	117.55668	116.94303	116.94303			0.00	11,755,668.00	100	14,104.0
I2046		On 04/08/2022	Bond Future		119.18503	119.18503	118.56386	118.56386			0.00	0.00	0	2,969.0
I2046		On 03/11/2022	Bond Future		119.04140	119.04140	118.41224	118.41224			0.00	0.00	0	0.0
I2046		On 02/02/2023	Bond Future		121.06606	121.06606	120.42723	120.42723			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 05/05/2022	Bond Future		121.12840	121.12840	120.77035	120.77035			0.00	0.00	0	8,672.0
I2050		On 04/08/2022	Bond Future		120.78083	120.78083	120.41910	120.41910			0.00	0.00	0	1,410.0
I2050		On 03/11/2022	Bond Future		122.59821	122.59821	122.23203	122.23203			0.00	0.00	0	0.0
I2050		On 02/02/2023	Bond Future		122.60319	122.60319	122.23245	122.23245			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 05/05/2022	Index Future		315.42500	315.42500	315.01900	315.01900			0.00	0.00	0	499.0
IGOV		On 04/08/2022	Index Future		319.75200	319.75200	319.34300	319.34300			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		324.60800	324.60800	324.19500	324.19500			0.00	0.00	0	0.0
IGOV		On 02/02/2023	Index Future		330.12300	330.12300	329.70600	329.70600			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.62500	95.37500	4.62500	95.37500			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.70000	95.30000	4.69000	95.31000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.11500	94.88500	5.09500	94.90500			0.00	3,465,346.50	146	0.0
JIBAR FUTURE		On 20/07/2022	Jibar Tradeable Future		5.19000	94.81000	5.17000	94.83000			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/08/2022	Jibar Tradeable Future		5.58000	94.42000	5.56000	94.44000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.64500	94.35500	5.63000	94.37000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		6.30000	93.70000	6.27500	93.72500			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.57000	93.43000	6.54000	93.46000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.76000	93.24000	6.75000	93.25000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.87000	93.13000	6.85500	93.14500			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future		6.98500	93.01500	6.96500	93.03500			0.00	1,698,162.50	73	72.0
JIBAR FUTURE		On 20/03/2024	Jibar Tradeable Future		7.18500	92.81500	7.20000	92.80000			0.00	0.00	0	0.0
R186		On 05/05/2022	Bond Future		8.34655	112.13001	8.30758	112.28433		5.57	0.00	98,113,758.75	875	71,209.0
R186		On 05/05/2022	Bond Future	6.73	1.80000	0.00180	2.49000	0.00249	1.800	5.61	0.00	0.00	0	3,600.0
R186		On 05/05/2022	Bond Future	7.28	23.64000	0.02364	30.01000	0.03001	23.640	5.38	0.03	0.00	0	435.0
R186		On 05/05/2022	Bond Future	7.48	53.55000	0.05355	66.03000	0.06603	53.550	5.30	0.06	0.00	0	3,600.0
R186		On 05/05/2022	Bond Future	7.88	248.21000	0.24821	287.81000	0.28781	248.210	5.36	0.20	0.00	0	435.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2022	Bond Future	8.14	Call	543.00000	0.54300	609.38000	0.60938	543.000	5.44	0.36	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	910.86000	0.91086	1,000.26000	1.00026	910.860	5.52	0.51	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	454.58000	0.45458	417.31000	0.41731	454.580	5.63	0.30	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	204.07000	0.20407	186.03000	0.18603	204.070	5.81	0.16	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	102.90000	0.10290	93.61000	0.09361	102.900	5.99	0.09	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.55653	108.36775	8.51441	108.52519		5.82	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	94.01000	0.09401	105.32000	0.10532	94.010	5.65	0.06	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	617.44000	0.61744	666.71000	0.66671	617.440	5.47	0.28	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	337.19000	0.33719	318.29000	0.31829	337.190	6.56	0.15	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.73987	109.97495	8.69435	110.13554		5.50	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.89200	106.52999	8.84257	106.69420		5.52	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			330.13545	330.13545	329.81392	329.81392			0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			326.29065	326.29065	325.96843	325.96843			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			331.20089	331.20089	330.87624	330.87624			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.19444	328.19444	327.87005	327.87005			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			249.14131	249.14131	249.36093	249.36093			0.00	0.00	0	6,375.0
R202	On 04/08/2022	Bond Future			248.12114	248.12114	248.34653	248.34653			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			251.85410	251.85410	252.08465	252.08465			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.54678	251.54678	251.78497	251.78497			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.53030	103.21152	5.55591	103.19124		1.07	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.59847	104.59140	5.63465	104.57158		0.76	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.13206	102.26457	5.19384	102.24549		0.40	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 05/05/2022	Bond Future			9.65618	93.28971	9.69954	93.07099		8.40	0.00	66,795,432.36	716	70,210.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.08000	0.00008	0.07000	0.00007	0.080	7.89	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	1.59000	0.00159	1.34000	0.00134	1.590	7.86	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	10.92000	0.01092	9.28000	0.00928	10.920	7.79	0.01	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	58.27000	0.05827	50.18000	0.05018	58.270	7.72	0.05	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	82.56000	0.08256	71.38000	0.07138	82.560	7.70	0.07	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	238.84000	0.23884	210.12000	0.21012	238.840	7.77	0.17	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,041.25000	2.04125	2,208.95000	2.20895	2,041.250	7.89	0.71	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,250.92000	1.25092	1,382.39000	1.38239	1,250.920	8.08	0.54	0.00	0	5,000.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 05/05/2022	Bond Future	9.65	Put	1,123.64000	1.12364	1,247.30000	1.24730	1,123.640	8.12	0.50	0.00	0	5,000.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	545.44000	0.54544	623.74000	0.62374	545.440	8.36	0.30	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	272.26000	0.27226	319.93000	0.31993	272.260	8.57	0.17	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	20.40000	0.02040	26.09000	0.02609	20.400	9.62	0.02	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			9.85683	90.55302	9.90219	90.33218		8.55	0.00	0.00	0	25,170.0		
R2030	On 04/08/2022	Bond Future	8.30	Call	88.35000	0.08835	79.80000	0.07980	88.350	8.09	0.05	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	9.05	Call	461.05000	0.46105	424.13000	0.42413	461.050	7.91	0.19	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	10.95	Put	443.63000	0.44363	483.60000	0.48360	443.630	9.55	0.15	0.00	0	800.0		
R2030	On 03/11/2022	Bond Future			10.02784	91.89695	10.07523	91.67352		8.17	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future			10.18169	89.43614	10.23130	89.20975		8.25	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future	8.81	Call	556.23000	0.55623	521.37000	0.52137	556.230	7.58	0.17	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.66	Put	4,014.56000	4.01456	4,162.45000	4.16245	4,014.560	7.73	0.63	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.94	Put	3,260.63000	3.26063	3,391.05000	3.39105	3,260.630	7.91	0.55	0.00	0	102.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 05/05/2022	Bond Future			10.02506	89.90720	10.07829	89.60317		9.71	0.00	0.00	0	141,268.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	307.84000	0.30784	260.49000	0.26049	307.840	8.84	0.19	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	1,748.46000	1.74846	1,579.14000	1.57914	1,748.460	9.63	0.62	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.29	Call	2,159.25000	2.15925	1,967.44000	1.96744	2,159.250	9.76	0.69	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	10.98	Put	96.18000	0.09618	121.58000	0.12158	96.180	10.79	0.06	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	53.01000	0.05301	68.40000	0.06840	53.010	11.13	0.04	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.20619	91.13024	10.26158	90.82290		9.41	0.00	0.00	0	2,140.0		
R2032	On 04/08/2022	Bond Future	8.97	Call	151.77000	0.15177	132.66000	0.13266	151.770	8.37	0.07	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	9.40	Call	420.32000	0.42032	373.90000	0.37390	420.320	8.26	0.17	0.00	0	1,300.0		
R2032	On 04/08/2022	Bond Future	9.72	Call	870.38000	0.87038	788.78000	0.78878	870.380	8.52	0.29	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	10.10	Call	1,752.15000	1.75215	1,620.12000	1.62012	1,752.150	9.01	0.46	0.00	0	1,300.0		
R2032	On 04/08/2022	Bond Future	11.60	Put	300.28000	0.30028	336.66000	0.33666	300.280	10.86	0.10	0.00	0	800.0		
R2032	On 03/11/2022	Bond Future			10.37055	88.32922	10.42820	88.01799		9.45	0.00	0.00	0	0.0		
R2032	On 03/11/2022	Bond Future	9.31	Call	544.49000	0.54449	495.38000	0.49538	544.490	8.51	0.17	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	9.36	Call	592.62000	0.59262	539.96000	0.53996	592.620	8.51	0.19	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	9.46	Call	698.64000	0.69864	638.42000	0.63842	698.640	8.51	0.21	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	9.92	Call	1,423.98000	1.42398	1,320.63000	1.32063	1,423.980	8.69	0.36	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	10.11	Put	3,288.58000	3.28858	3,476.01000	3.47601	3,288.580	8.89	0.58	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	3,139.21000	3.13921	3,321.24000	3.32124	3,139.210	8.94	0.56	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.21	Call	2,120.78000	2.12078	1,986.21000	1.98621	2,120.780	9.00	0.46	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	2,274.71000	2.27471	2,422.01000	2.42201	2,274.710	9.25	0.45	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	2,116.19000	2.11619	2,256.40000	2.25640	2,116.190	9.31	0.42	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.67	Call	3,485.69000	3.48569	3,303.84000	3.30384	3,485.690	9.39	0.61	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	11.55	Put	740.85000	0.74085	803.27000	0.80327	740.850	10.31	0.18	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	12.30	Put	351.99000	0.35199	384.49000	0.38449	351.990	11.32	0.09	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future			10.51666	89.81545	10.57669	89.49970		9.10	0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	699.47000	0.69947	644.58000	0.64458	699.470	8.29	0.19	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	876.26000	0.87626	810.57000	0.81057	876.260	8.32	0.22	0.00	0	500.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2032	On 02/02/2023	Bond Future	9.92	Call	1,577.78000	1.57778		1,475.74000	1.47574	1,577.780	8.50	0.34	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,005.33000	4.00533		4,197.31000	4.19731	4,005.330	8.69	0.59	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	2,240.60000	2.24060		2,111.37000	2.11137	2,240.600	8.74	0.43	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,053.46000	3.05346		3,214.79000	3.21479	3,053.460	8.94	0.49	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	3,449.54000	3.44954		3,280.33000	3.28033	3,449.540	9.05	0.56	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	983.67000	0.98367		1,051.41000	1.05141	983.670	10.15	0.20	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	486.19000	0.48619		522.39000	0.52239	486.190	11.24	0.10	0.00	0	750.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 05/05/2022	Bond Future			10.36768	91.23364		10.48208	90.49701		10.94	0.00	0.00	0	73,343.0	
R2035	On 04/08/2022	Bond Future			10.54584	92.43488		10.66486	91.68890		10.59	0.00	0.00	0	49,855.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	288.35000	0.28835		215.53000	0.21553	288.350	9.24	0.11	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	608.01000	0.60801		472.33000	0.47233	608.010	9.32	0.21	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,317.74000	2.31774		1,967.27000	1.96727	2,317.740	10.36	0.51	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,100.65000	2.10065		2,461.63000	2.46163	2,100.650	10.48	0.45	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,086.38000	1.08638		1,311.14000	1.31114	1,086.380	11.05	0.27	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	268.49000	0.26849		337.55000	0.33755	268.490	12.75	0.08	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.69931	89.34024		10.82286	88.58402		10.69	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	826.51000	0.82651		676.05000	0.67605	826.510	9.54	0.22	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,776.23000	1.77623		1,511.14000	1.51114	1,776.230	9.94	0.38	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,344.10000	3.34410		3,764.56000	3.76456	3,344.100	10.28	0.53	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,197.58000	2.19758		2,514.11000	2.51411	2,197.580	10.68	0.39	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	4,186.06000	4.18606		3,732.53000	3.73253	4,186.060	10.73	0.63	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	412.70000	0.41270		491.02000	0.49102	412.700	13.02	0.09	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			10.83633	90.88135		10.96468	90.11328		10.27	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,007.38000	1.00738		846.74000	0.84674	1,007.380	9.32	0.23	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,883.17000	1.88317		1,624.85000	1.62485	1,883.170	9.46	0.36	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,916.70000	3.91670		4,344.71000	4.34471	3,916.700	9.80	0.53	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	4,097.07000	4.09707		3,672.14000	3.67214	4,097.070	10.13	0.58	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,799.05000	2.79905		3,140.10000	3.14010	2,799.050	10.13	0.42	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	470.72000	0.47072		547.22000	0.54722	470.720	12.62	0.09	0.00	0	1,000.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 05/05/2022	Bond Future			10.54509	87.17361		10.65427	86.46172		11.62	0.00	0.00	0	85,127.0	
R2037	On 04/08/2022	Bond Future			10.71713	84.10343		10.83057	83.38258		11.86	0.00	0.00	0	52,420.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	752.10000	0.75210		597.78000	0.59778	752.100	10.45	0.24	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,887.30000	1.88730		2,208.28000	2.20828	1,887.300	11.74	0.41	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	4,300.35000	4.30035		3,816.41000	3.81641	4,300.350	12.11	0.70	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	925.36000	0.92536		1,114.86000	1.11486	925.360	12.45	0.23	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	458.76000	0.45876		563.92000	0.56392	458.760	13.45	0.13	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.86396	85.35213		10.98152	84.62124		11.40	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.99792	82.53165		11.11986	81.78928		11.56	0.00	0.00	0	0.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0

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 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.67235	89.24338		10.74063	88.76267		12.21	0.00	0.00	0	62,065.0
R2040	On 05/05/2022	Bond Future	9.82	Call	58.18000	0.05818		43.45000	0.04345	58.180	10.73	0.04	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,165.01000	1.16501		984.05000	0.98405	1,165.010	11.46	0.43	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1.01000	0.00101		1.61000	0.00161	1.010	15.35	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.83957	85.95098		10.91046	85.46443		12.48	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	227.81000	0.22781		191.27000	0.19127	227.810	10.90	0.09	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,123.72000	2.12372		1,918.48000	1.91848	2,123.720	12.08	0.46	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	420.30000	0.42030		481.00000	0.48100	420.300	14.71	0.11	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			10.98225	87.22727		11.05564	86.73419		12.00	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.11268	84.18820		11.18872	83.68759		12.19	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 05/05/2022	Bond Future			10.70243	86.01562		10.76039	85.59777		12.88	0.00	47,308,591.00	550	69,929.0
R2044	On 04/08/2022	Bond Future			10.86055	82.80448		10.92068	82.38166		13.17	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			10.99516	84.03411		11.05736	83.60569		12.67	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.11796	81.06652		11.18234	80.63163		12.88	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 05/05/2022	Bond Future			10.63257	85.17756		10.69042	84.74519		13.34	0.00	17,035,512.00	200	193,475.0
R2048	On 04/08/2022	Bond Future			10.78290	86.29835		10.84291	85.86081		12.95	0.00	0.00	0	6,528.0
R2048	On 04/08/2022	Bond Future	10.20	Call	902.53000	0.90253		803.69000	0.80369	902.530	11.59	0.25	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	3,165.02000	3.16502		2,932.86000	2.93286	3,165.020	12.82	0.57	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.91178	83.17520		10.97386	82.73187		13.13	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.02659	84.61102		11.09081	84.16098		12.65	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.33939	70.86826		10.44306	70.28140		12.24	0.00	4,393,832.12	62	20,734.0
R209	On 05/05/2022	Bond Future	9.50	Call	46.90000	0.04690		28.86000	0.02886	46.900	10.69	0.04	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	169.72000	0.16972		113.83000	0.11383	169.720	11.02	0.12	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,507.60000	1.50760		1,868.07000	1.86807	1,507.600	11.88	0.56	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	453.04000	0.45304		617.27000	0.61727	453.040	12.61	0.23	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	10.01000	0.01001		16.87000	0.01687	10.010	14.80	0.01	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.49152	71.83227		10.59882	71.23809		11.90	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.62869	69.75167		10.73970	69.14921		11.98	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	283.43000	0.28343		228.09000	0.22809	283.430	10.66	0.10	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,608.23000	4.60823		5,048.00000	5.04800	4,608.230	10.70	0.71	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,739.07000	1.73907		1,973.54000	1.97354	1,739.070	11.98	0.36	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.75022	70.92509		10.86505	70.31314		11.54	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			220.07062	220.07062		219.37430	219.37430			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future			223.11901	223.11901		222.41496	222.41496			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			223.53913	223.53913		222.82698	222.82698			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.34019	227.34019		226.61755	226.61755			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 05/05/2022	Bond Future			9.90431	84.52308		9.94742	84.30177		9.46	0.00	0.00	0	25,076.0
R213	On 04/08/2022	Bond Future			10.09400	85.63749		10.13892	85.41381		9.16	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.25761	83.38701		10.30434	83.16074		9.13	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	479.92000	0.47992	446.01000	0.44601	479.920	8.35	0.17	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	529.33000	0.52933	492.54000	0.49254	529.330	8.35	0.18	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,482.75000	3.48275	3,630.69000	3.63069	3,482.750	8.62	0.63	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,075.45000	3.07545	3,212.91000	3.21291	3,075.450	8.74	0.58	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,530.72000	2.53072	2,652.47000	2.65247	2,530.720	8.91	0.51	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,123.03000	2.12303	2,231.59000	2.23159	2,123.030	9.04	0.45	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.40248	84.82315	10.45116	84.59384		8.82	0.00	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	639.43000	0.63943	600.02000	0.60002	639.430	8.06	0.19	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,717.54000	3.71754	3,859.53000	3.85953	3,717.540	8.32	0.60	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,852.36000	2.85236	2,972.39000	2.97239	2,852.360	8.57	0.50	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,803.24000	2.80324	2,688.92000	2.68892	2,803.240	8.62	0.52	0.00	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	622.63000	0.62263	658.99000	0.65899	622.630	10.26	0.14	0.00	0.00	0	935.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future			10.63861	67.87034		10.71171	67.44003		13.34	0.00	0.00	0	15,322.0
R214	On 04/08/2022	Bond Future			10.79066	68.76329		10.86633	68.32779		12.97	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			10.92120	66.51330		10.99937	66.07187		13.13	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.03749	67.66119		11.11825	67.21292		12.67	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													258,855,103.23	2,723	1 274 937.0
Grand Total:													258,855,103.23	2,723	1 274 937.0