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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2022

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
<b>Derivatives</b>														
AL37	On 05/05/2022	Index Future	806.53700	806.53700	810.93400	810.93400					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	817.31200	817.31200	821.85000	821.85000					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	829.43100	829.43100	834.12900	834.12900					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	843.06600	843.06600	848.10300	848.10300					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	930.36300	930.36300	935.95700	935.95700					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	942.79200	942.79200	948.55600	948.55600					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	956.77100	956.77100	962.72800	962.72800					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	972.50000	972.50000	978.85600	978.85600					0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	829.12000	829.12000	833.44500	833.44500					0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	840.19600	840.19600	844.66400	844.66400					0.00	0.00	0	92.00
ALBI	On 03/11/2022	Index Future	852.65400	852.65400	857.28400	857.28400					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	866.67100	866.67100	871.64600	871.64600					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 05/05/2022	Bond Future	11.51394	76.04434		11.43946	76.42711			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.73489	77.09129		11.65608	77.48509			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.94283	74.46141		11.85929	74.86800			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.14337	75.70860		12.05155	76.14422			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 05/05/2022	Bond Future	11.93338	74.41402		11.86392	74.82679			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.13478	75.43964		12.06142	75.86382			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.32535	72.30822		12.24771	72.74560			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.50246	73.52235		12.41768	73.98899			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 05/05/2022	GOVI	817.72100	817.72100		822.00900	822.00900			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	828.64500	828.64500		833.07400	833.07400			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	840.93200	840.93200		845.52100	845.52100			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	854.75600	854.75600		859.68600	859.68600			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	159.96765	159.96765		160.04203	160.04203			0.00	0.00	0	5,520.00
I2025	On 04/08/2022	Bond Future	160.55202	160.55202		160.63656	160.63656			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.95158	162.95158		163.05204	163.05204			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.01196	164.01196		164.15840	164.15840			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 05/05/2022	Bond Future	117.83796	117.83796		117.82497	117.82497			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	119.46022	119.46022		119.45602	119.45602			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	120.01577	120.01577		120.01933	120.01933			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.01993	122.01993		122.05859	122.05859			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 05/05/2022	Bond Future	112.17936	112.17936		112.49899	112.49899			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future	113.72378	113.72378		114.05627	114.05627			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	114.11226	114.11226		114.45695	114.45695			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.01768	116.01768		116.40154	116.40154			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 05/05/2022	Bond Future			127.90247	127.90247		128.48993	128.48993			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			127.84316	127.84316		128.44510	128.44510			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			129.75439	129.75439		130.37705	130.37705			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			130.05361	130.05361		130.72089	130.72089			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 05/05/2022	Bond Future			116.01090	116.01090		116.38788	116.38788			0.00	0.00	0	14,104.00
I2046	On 04/08/2022	Bond Future			117.60795	117.60795		117.99909	117.99909			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			117.43379	117.43379		117.83665	117.83665			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			119.39597	119.39597		119.83992	119.83992			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 05/05/2022	Bond Future			119.48065	119.48065		120.35824	120.35824			0.00	0.00	0	8,672.00
I2050	On 04/08/2022	Bond Future			119.10208	119.10208		119.99872	119.99872			0.00	0.00	0	1,410.00
I2050	On 03/11/2022	Bond Future			120.88247	120.88247		121.80339	121.80339			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			120.82608	120.82608		121.79330	121.79330			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future			313.59800	313.59800		314.57200	314.57200			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			317.86500	317.86500		318.88400	318.88400			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			322.65400	322.65400		323.72400	323.72400			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			328.03300	328.03300		329.22200	329.22200			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.65500	95.34500		4.62500	95.37500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.72000	95.28000		4.69000	95.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.15500	94.84500		5.11500	94.88500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.24000	94.76000		5.20000	94.80000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.65000	94.35000		5.59000	94.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.74500	94.25500		5.65500	94.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.42000	93.58000		6.33000	93.67000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.71000	93.29000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.92000	93.08000		6.84000	93.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.07500	92.92500		6.94000	93.06000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.13500	92.86500		7.05500	92.94500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.34500	92.65500		7.26500	92.73500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.62701	111.02743		8.46320	111.66970		5.57	0.00	49,962,343.50	450	71,259.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.15000	0.00015		0.80000	0.00080	0.150	5.61	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	3.58000	0.00358		12.50000	0.01250	3.580	5.38	0.01	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	9.98000	0.00998		30.17000	0.03017	9.980	5.30	0.01	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	73.70000	0.07370		162.37000	0.16237	73.700	5.36	0.08	0.00	0	435.00

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 05/05/2022	Bond Future	8.14	Call	208.35000	0.20835		386.47000	0.38647	208.350	5.44	0.18	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	416.33000	0.41633		687.29000	0.68729	416.330	5.52	0.31	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	840.79000	0.84079		602.34000	0.60234	840.790	5.63	0.49	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	410.31000	0.41031		282.55000	0.28255	410.310	5.81	0.29	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	216.59000	0.21659		146.53000	0.14653	216.590	5.99	0.17	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.86024	107.24098		8.68206	107.90022		5.82	0.00	0.00	0	15.00
R186	On 04/08/2022	Bond Future	6.96	Call	40.21000	0.04021		68.49000	0.06849	40.210	5.65	0.03	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	342.17000	0.34217		493.56000	0.49356	342.170	5.47	0.18	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	515.40000	0.51540		407.46000	0.40746	515.400	6.56	0.21	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			9.06957	108.82083		8.87510	109.49966		5.50	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.25801	105.32400		9.03830	106.04585		5.52	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 05/05/2022	Bond Future			329.93930	329.93930		329.92097	329.92097			0.00	0.00	0	752.00
R197	On 04/08/2022	Bond Future			326.06912	326.06912		326.06991	326.06991			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			330.94395	330.94395		330.97442	330.97442			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.85272	327.85272		327.95905	327.95905			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 05/05/2022	Bond Future			247.60178	247.60178		249.90654	249.90654			0.00	0.00	0	6,375.00
R202	On 04/08/2022	Bond Future			246.54209	246.54209		248.89482	248.89482			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			250.22706	250.22706		252.63742	252.63742			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			249.82724	249.82724		252.34025	252.34025			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 05/05/2022	Bond Future			5.61072	103.14785		5.55148	103.19474		1.07	0.00	0.00	0	14,778.00
R2023	On 04/08/2022	Bond Future			5.73363	104.51738		5.63149	104.57331		0.76	0.00	0.00	0	2,384.00
R2023	On 03/11/2022	Bond Future			5.40470	102.18041		5.19319	102.24569		0.40	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 05/05/2022	Bond Future			9.88758	92.13020		9.77170	92.70849		8.40	0.00	0.00	0	70,566.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000		0.03000	0.00003	0.000	7.89	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.15000	0.00015		0.65000	0.00065	0.150	7.86	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	1.61000	0.00161		5.16000	0.00516	1.610	7.79	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	12.85000	0.01285		31.71000	0.03171	12.850	7.72	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	19.89000	0.01989		46.37000	0.04637	19.890	7.70	0.02	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	77.07000	0.07707		149.44000	0.14944	77.070	7.77	0.07	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,912.00000	2.91200		2,467.74000	2.46774	2,912.000	7.89	0.85	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,916.33000	1.91633		1,575.33000	1.57533	1,916.330	8.08	0.71	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	1,745.05000	1.74505	1,426.58000	1.42658	1,745.050	8.12	0.67	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	917.89000	0.91789	728.18000	0.72818	917.890	8.36	0.45	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	484.97000	0.48497	378.39000	0.37839	484.970	8.57	0.28	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	38.15000	0.03815	30.77000	0.03077	38.150	9.62	0.03	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.10148	89.36999	9.97831	89.96311		8.55	0.00	0.00	0	25,170.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	40.29000	0.04029	62.44000	0.06244	40.290	8.09	0.02	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	256.87000	0.25687	353.97000	0.35397	256.870	7.91	0.12	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	632.51000	0.63251	537.83000	0.53783	632.510	9.55	0.21	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.28618	90.68749	10.15531	91.29757		8.17	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			10.45921	88.17897	10.31575	88.82603		8.25	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	363.23000	0.36323	458.01000	0.45801	363.230	7.58	0.12	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,834.44000	4.83444	4,406.07000	4.40607	4,834.440	7.73	0.70	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,981.31000	3.98131	3,604.15000	3.60415	3,981.310	7.91	0.63	0.00	0	102.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/05/2022	Bond Future			10.25607	88.59774	10.15063	89.19221		9.71	0.00	0.00	0	141,216.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	100.44000	0.10044	185.26000	0.18526	100.440	8.84	0.08	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	982.60000	0.98260	1,326.10000	1.32610	982.600	9.63	0.45	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,293.27000	1.29327	1,684.34000	1.68434	1,293.270	9.76	0.53	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	176.76000	0.17676	144.11000	0.14411	176.760	10.79	0.11	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	97.65000	0.09765	80.80000	0.08080	97.650	11.13	0.06	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.44864	89.79546	10.33736	90.40474		9.41	0.00	0.00	0	2,140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	69.44000	0.06944	103.84000	0.10384	69.440	8.37	0.04	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.40	Call	219.84000	0.21984	305.53000	0.30553	219.840	8.26	0.10	0.00	0	1,300.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	513.25000	0.51325	669.44000	0.66944	513.250	8.52	0.20	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,166.98000	1.16698	1,428.44000	1.42844	1,166.980	9.01	0.36	0.00	0	1,300.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	438.12000	0.43812	376.76000	0.37676	438.120	10.86	0.14	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.62511	86.96596	10.50749	87.59233		9.45	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	331.02000	0.33102	424.22000	0.42422	331.020	8.51	0.12	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	363.62000	0.36362	463.76000	0.46376	363.620	8.51	0.13	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.46	Call	436.52000	0.43652	551.50000	0.55150	436.520	8.51	0.15	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	970.77000	0.97077	1,172.65000	1.17265	970.770	8.69	0.27	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,106.43000	4.10643	3,724.63000	3.72463	4,106.430	8.89	0.66	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,932.73000	3.93273	3,562.24000	3.56224	3,932.730	8.94	0.64	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,526.78000	1.52678	1,793.95000	1.79395	1,526.780	9.00	0.37	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,911.96000	2.91196	2,614.33000	2.61433	2,911.960	9.25	0.53	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,721.79000	2.72179	2,438.93000	2.43893	2,721.790	9.31	0.51	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,679.63000	2.67963	3,045.77000	3.04577	2,679.630	9.39	0.53	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	11.55	Put	999.80000	0.99980	880.02000	0.88002	999.800	10.31	0.23	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	480.41000	0.48041	422.19000	0.42219	480.410	11.32	0.12	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			10.78751	88.40277	10.65972	89.06547		9.10	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	457.46000	0.45746	565.84000	0.56584	457.460	8.29	0.14	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	585.98000	0.58598	716.51000	0.71651	585.980	8.32	0.17	0.00	0	500.00	

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 02/02/2023	Bond Future	9.92	Call	1,123.67000		1.12367	1,330.25000	1.33025	1,123.670		8.50	0.27	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,864.71000		4.86471	4,455.26000	4.45526	4,864.710		8.69	0.66	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,662.33000		1.66233	1,927.37000	1.92737	1,662.330		8.74	0.36	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,772.88000		3.77288	3,429.64000	3.42964	3,772.880		8.94	0.56	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,688.80000		2.68880	3,040.33000	3.04033	2,688.800		9.05	0.48	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,275.82000		1.27582	1,137.12000	1.13712	1,275.820		10.15	0.25	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	636.27000		0.63627	566.02000	0.56602	636.270		11.24	0.13	0.00	0	750.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2035	On 05/05/2022	Bond Future			10.57308		89.91721	10.49830	90.39327			10.94	0.00	0.00	0	71,474.00
R2035	On 04/08/2022	Bond Future			10.76102		91.09270	10.68202	91.58208			10.59	0.00	0.00	0	49,855.00
R2035	On 04/08/2022	Bond Future	9.53	Call	151.67000		0.15167	200.17000	0.20017	151.670		9.24	0.07	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	353.42000		0.35342	445.01000	0.44501	353.420		9.32	0.14	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,658.09000		1.65809	1,902.33000	1.90233	1,658.090		10.36	0.41	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,719.38000		2.71938	2,498.20000	2.49820	2,719.380		10.48	0.54	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,457.57000		1.45757	1,328.80000	1.32880	1,457.570		11.05	0.34	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	370.10000		0.37010	339.01000	0.33901	370.100		12.75	0.11	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.92437		87.96960	10.84092	88.47425			10.69	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	545.76000		0.54576	647.80000	0.64780	545.760		9.54	0.16	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	1,281.21000		1.28121	1,463.32000	1.46332	1,281.210		9.94	0.30	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,087.68000		4.08768	3,814.98000	3.81498	4,087.680		10.28	0.60	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,749.34000		2.74934	2,548.79000	2.54879	2,749.340		10.68	0.46	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	3,341.84000		3.34184	3,655.45000	3.65545	3,341.840		10.73	0.56	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	536.83000		0.53683	495.45000	0.49545	536.830		13.02	0.12	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.07494		89.46111	10.98370	90.00028			10.27	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	704.69000		0.70469	817.60000	0.81760	704.690		9.32	0.18	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	1,396.71000		1.39671	1,579.53000	1.57953	1,396.710		9.46	0.29	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,695.96000		4.69596	4,399.20000	4.39920	4,695.960		9.80	0.60	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	3,296.53000		3.29653	3,600.58000	3.60058	3,296.530		10.13	0.51	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,414.86000		3.41486	3,181.23000	3.18123	3,414.860		10.13	0.49	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	598.61000		0.59861	552.91000	0.55291	598.610		12.62	0.11	0.00	0	1,000.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2037	On 05/05/2022	Bond Future			10.75558		85.80900	10.68590	86.25713			11.62	0.00	0.00	0	85,127.00
R2037	On 04/08/2022	Bond Future			10.93725		82.71298	10.86372	83.17365			11.86	0.00	0.00	0	52,420.00
R2037	On 04/08/2022	Bond Future	10.10	Call	444.23000		0.44423	546.00000	0.54600	444.230		10.45	0.16	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,477.08000		2.47708	2,287.97000	2.28797	2,477.080		11.74	0.50	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	3,335.83000		3.33583	3,662.96000	3.66296	3,335.830		12.11	0.62	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,259.95000		1.25995	1,157.17000	1.15717	1,259.950		12.45	0.30	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	634.46000		0.63446	584.18000	0.58418	634.460		13.45	0.17	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.09365		83.93288	11.01612	84.40792			11.40	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.24072		81.06313	11.15603	81.57097			11.56	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

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	0.00
R2040	On 05/05/2022	Bond Future			10.87273	87.84436		10.81322	88.25615		12.21	0.00	0.00	0	62,123.00
R2040	On 05/05/2022	Bond Future	9.82	Call	13.44000	0.01344		25.95000	0.02595	13.440	10.73	0.01	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	595.42000	0.59542		775.49000	0.77549	595.420	11.46	0.28	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	1.48000	0.00148		1.82000	0.00182	1.480	15.35	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.04907	84.52546		10.98617	84.94954		12.48	0.00	0.00	0	42,392.00
R2040	On 04/08/2022	Bond Future	9.70	Call	116.99000	0.11699		150.38000	0.15038	116.990	10.90	0.05	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,494.15000	1.49415		1,689.94000	1.68994	1,494.150	12.08	0.37	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	568.08000	0.56808		534.49000	0.53449	568.080	14.71	0.14	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.20076	85.77225		11.13434	86.21038		12.00	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.34352	82.68271		11.27063	83.15351		12.19	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 05/05/2022	Bond Future			10.88767	84.69219		10.83318	85.07787		12.88	0.00	0.00	0	69,647.00
R2044	On 04/08/2022	Bond Future			11.05415	81.45584		10.99655	81.85325		13.17	0.00	0.00	0	22,586.00
R2044	On 03/11/2022	Bond Future			11.19699	82.65738		11.13618	83.06811		12.67	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.33106	79.64168		11.26427	80.08375		12.88	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 05/05/2022	Bond Future			10.82816	83.73122		10.76849	84.16783		13.34	0.00	0.00	0	193,475.00
R2048	On 04/08/2022	Bond Future			10.98719	84.82519		10.92426	85.27408		12.95	0.00	0.00	0	6,533.00
R2048	On 04/08/2022	Bond Future	10.20	Call	555.23000	0.55523		664.07000	0.66407	555.230	11.59	0.18	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	2,347.12000	2.34712		2,606.81000	2.60681	2,347.120	12.82	0.48	0.00	0	1,700.00
R2048	On 03/11/2022	Bond Future			11.12467	81.67219		11.05835	82.13521		13.13	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.25089	83.05794		11.17857	83.55298		12.65	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 05/05/2022	Bond Future			10.53460	69.76893		10.45978	70.18740		12.24	0.00	0.00	0	20,414.00
R209	On 05/05/2022	Bond Future	9.50	Call	10.98000	0.01098		23.18000	0.02318	10.980	10.69	0.01	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	55.71000	0.05571		97.22000	0.09722	55.710	11.02	0.05	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,140.10000	2.14010		1,904.52000	1.90452	2,140.100	11.88	0.70	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	706.93000	0.70693		622.17000	0.62217	706.930	12.61	0.34	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	15.60000	0.01560		15.57000	0.01557	15.600	14.80	0.01	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.69489	70.71212		10.61637	71.14159		11.90	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.84058	68.60807		10.75807	69.05022		11.98	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	174.30000	0.17430		215.68000	0.21568	174.300	10.66	0.07	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,432.96000	5.43296		5,113.30000	5.11330	5,432.960	10.70	0.77	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,163.86000	2.16386		2,002.16000	2.00216	2,163.860	11.98	0.43	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			10.97365	69.74136		10.88430	70.21130		11.54	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

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	0.00
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 05/05/2022	Bond Future	219.69179	219.69179		220.09706	220.09706			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future	222.71646	222.71646		223.14393	223.14393			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	223.11607	223.11607		223.56289	223.56289			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	226.84280	226.84280		227.36255	227.36255			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 05/05/2022	Bond Future	10.14050	83.31981		10.02480	83.90643		9.46	0.00	0.00	0	25,076.00
R213	On 04/08/2022	Bond Future	10.34238	84.41037		10.22011	85.01150		9.16	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.51851	82.13386		10.38933	82.75125		9.13	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	291.40000	0.29140	379.52000	0.37952	291.400	8.35	0.11	0.00	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	324.78000	0.32478	420.56000	0.42056	324.780	8.35	0.12	0.00	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,296.94000	4.29694	3,889.49000	3.88949	4,296.940	8.62	0.71	0.00	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,829.89000	3.82989	3,452.02000	3.45202	3,829.890	8.74	0.66	0.00	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,195.70000	3.19570	2,862.30000	2.86230	3,195.700	8.91	0.59	0.00	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,713.18000	2.71318	2,417.13000	2.41713	2,713.180	9.04	0.53	0.00	200.00
R213	On 02/02/2023	Bond Future	10.68053	83.52432		10.54026	84.17624		8.82	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	417.94000	0.41794	523.96000	0.52396	417.940	8.06	0.14	0.00	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,520.96000	4.52096	4,110.97000	4.11097	4,520.960	8.32	0.67	0.00	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,528.60000	3.52860	3,182.85000	3.18285	3,528.600	8.57	0.58	0.00	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,151.38000	2.15138	2,472.41000	2.47241	2,151.380	8.62	0.45	0.00	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	815.93000	0.81593	717.70000	0.71770	815.930	10.26	0.18	0.00	935.00
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 05/05/2022	Bond Future	10.83902	66.70086		10.76926	67.10429		13.34	0.00	0.00	0	15,322.00
R214	On 04/08/2022	Bond Future	10.99949	67.57222		10.92622	67.98627		12.97	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	11.13839	65.29818		11.06150	65.72431		13.13	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.26588	66.40581		11.18273	66.85846		12.67	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>49,962,343.50</b>	<b>450 392.000000000</b>	
<b>Grand Total:</b>											<b>49,962,343.50</b>	<b>450 892.000000000</b>	