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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2022

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	808.51900	808.51900	808.51900	806.53700	806.53700				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	819.31400	819.31400	819.31400	817.31200	817.31200				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	831.45600	831.45600	831.45600	829.43100	829.43100				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	845.11800	845.11800	845.11800	843.06600	843.06600				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	933.72900	933.72900	933.72900	930.36300	930.36300				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	946.19500	946.19500	946.19500	942.79200	942.79200				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	960.21800	960.21800	960.21800	956.77100	956.77100				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	975.99600	975.99600	975.99600	972.50000	972.50000				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	832.58300	832.58300	832.58300	829.12000	829.12000				0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	843.69800	843.69800	843.69800	840.19600	840.19600				0.00	0.00	0	92.00
ALBI	On 03/11/2022	Index Future	856.20200	856.20200	856.20200	852.65400	852.65400				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	870.27100	870.27100	870.27100	866.67100	866.67100				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	11.45042	76.37061		11.51394	76.04434			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.66906	77.42003		11.73489	77.09129			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.87457	74.79340		11.94283	74.46141			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.07251	76.04447		12.14337	75.70860			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	11.85982	74.85127		11.93338	74.41402			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.05849	75.88085		12.13478	75.43964			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.24618	72.75426		12.32535	72.30822			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.42037	73.97411		12.50246	73.52235			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	821.14700	821.14700		817.72100	817.72100			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	832.10900	832.10900		828.64500	828.64500			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	844.44100	844.44100		840.93200	840.93200			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	858.31700	858.31700		854.75600	854.75600			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	160.06479	160.06479		159.96765	159.96765			0.00	11,524,664.88	72	5,484.00
I2025	On 04/08/2022	Bond Future	160.64161	160.64161		160.55202	160.55202			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	163.03906	163.03906		162.95158	162.95158			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.09454	164.09454		164.01196	164.01196			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	117.58103	117.58103		117.83796	117.83796			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	119.19672	119.19672		119.46022	119.46022			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	119.74389	119.74389		120.01577	120.01577			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.74088	121.74088		122.01993	122.01993			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	112.23195	112.23195		112.17936	112.17936			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future	113.77408	113.77408		113.72378	113.72378			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	114.15804	114.15804		114.11226	114.11226			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.06168	116.06168		116.01768	116.01768			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	128.24063	128.24063		127.90247	127.90247			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future	128.17734	128.17734		127.84316	127.84316			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future	130.09078	130.09078		129.75439	129.75439			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	130.38955	130.38955		130.05361	130.05361			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	115.48044	115.48044		116.01090	116.01090			0.00	0.00	0	14,104.00
I2046	On 04/08/2022	Bond Future	117.06734	117.06734		117.60795	117.60795			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future	116.87946	116.87946		117.43379	117.43379			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	118.82978	118.82978		119.39597	119.39597			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	119.64879	119.64879		119.48065	119.48065			0.00	0.00	0	8,672.00
I2050	On 04/08/2022	Bond Future	119.26240	119.26240		119.10208	119.10208			0.00	0.00	0	1,410.00
I2050	On 03/11/2022	Bond Future	121.04264	121.04264		120.88247	120.88247			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	120.98323	120.98323		120.82608	120.82608			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	313.42700	313.42700		313.59800	313.59800			0.00	3,134,270.00	1	499.00
I GOV	On 04/08/2022	Index Future	317.68900	317.68900		317.86500	317.86500			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	322.47300	322.47300		322.65400	322.65400			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	327.84600	327.84600		328.03300	328.03300			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.59500	95.40500		4.65500	95.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.66000	95.34000		4.72000	95.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	5.07500	94.92500		5.15500	94.84500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	5.15000	94.85000		5.24000	94.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.54000	94.46000		5.65000	94.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.61500	94.38500		5.74500	94.25500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.28000	93.72000		6.42000	93.58000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.57500	93.42500		6.71000	93.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.80000	93.20000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.95500	93.04500		7.07500	92.92500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	7.01500	92.98500		7.13500	92.86500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	7.25500	92.74500		7.34500	92.65500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future	8.55151	111.32285		8.62701	111.02743		5.58	0.00	14,583,293.35	131	71,300.00
R186	On 05/05/2022	Bond Future	6.73	0.24000	0.00024	0.15000	0.00015	0.240	5.64	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	5.72000	0.00572	3.58000	0.00358	5.720	5.46	0.01	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	15.57000	0.01557	9.98000	0.00998	15.570	5.39	0.02	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	93.83000	0.09383	73.70000	0.07370	93.830	5.32	0.10	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	252.92000	0.25292		208.35000	0.20835	252.920	5.36	0.22	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	492.65000	0.49265		416.33000	0.41633	492.650	5.42	0.35	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	681.37000	0.68137		840.79000	0.84079	681.370	5.54	0.43	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	305.98000	0.30598		410.31000	0.41031	305.980	5.66	0.24	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	149.12000	0.14912		216.59000	0.21659	149.120	5.81	0.13	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.77995	107.53741		8.86024	107.24098		5.81	0.00	0.00	0	15.00
R186	On 04/08/2022	Bond Future	6.96	Call	48.35000	0.04835		40.21000	0.04021	48.350	5.65	0.03	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	393.15000	0.39315		342.17000	0.34217	393.150	5.46	0.20	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	453.93000	0.45393		515.40000	0.51540	453.930	6.57	0.19	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.98390	109.11920		9.06957	108.82083		5.54	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.16624	105.62475		9.25801	105.32400		5.54	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			330.01978	330.01978		329.93930	329.93930			0.00	0.00	0	752.00
R197	On 04/08/2022	Bond Future			326.11111	326.11111		326.06912	326.06912			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			330.97942	330.97942		330.94395	330.94395			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.86818	327.86818		327.85272	327.85272			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			247.71712	247.71712		247.60178	247.60178			0.00	0.00	0	6,375.00
R202	On 04/08/2022	Bond Future			246.63638	246.63638		246.54209	246.54209			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			250.31726	250.31726		250.22706	250.22706			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			249.90626	249.90626		249.82724	249.82724			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			5.58607	103.16736		5.61072	103.14785		1.08	0.00	0.00	0	14,778.00
R2023	On 04/08/2022	Bond Future			5.70219	104.53459		5.73363	104.51738		0.76	0.00	0.00	0	2,384.00
R2023	On 03/11/2022	Bond Future			5.35624	102.19536		5.40470	102.18041		0.41	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			9.82396	92.44710		9.88758	92.13020		8.31	0.00	0.00	0	70,566.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.76	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.17000	0.00017		0.15000	0.00015	0.170	7.74	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	1.93000	0.00193		1.61000	0.00161	1.930	7.69	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	15.97000	0.01597		12.85000	0.01285	15.970	7.65	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	24.77000	0.02477		19.89000	0.01989	24.770	7.64	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	94.38000	0.09438		77.07000	0.07707	94.380	7.70	0.09	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,632.35000	2.63235		2,912.00000	2,912.000	2,632.350	7.81	0.83	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,678.33000	1.67833		1,916.33000	1,916.330	1,678.330	7.99	0.67	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	1,517.59000	1.51759	1,745.05000	1.74505	1,517.590	8.03	0.63	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	760.35000	0.76035	917.89000	0.91789	760.350	8.27	0.40	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	383.26000	0.38326	484.97000	0.48497	383.260	8.48	0.24	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	25.69000	0.02569	38.15000	0.03815	25.690	9.53	0.02	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.03516	89.68873	10.10148	89.36999		8.44	0.00	0.00	0	25,170.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	44.43000	0.04443	40.29000	0.04029	44.430	8.00	0.03	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	282.05000	0.28205	256.87000	0.25687	282.050	7.80	0.13	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	546.99000	0.54699	632.51000	0.63251	546.990	9.44	0.19	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.21709	91.00891	10.28618	90.68749		8.11	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			10.38708	88.50355	10.45921	88.17897		8.17	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	391.32000	0.39132	363.23000	0.36323	391.320	7.52	0.13	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,585.26000	4.58526	4,834.44000	4.83444	4,585.260	7.66	0.69	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,754.90000	3.75490	3,981.31000	3.98131	3,754.900	7.84	0.61	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			10.18821	88.97972	10.25607	88.59774		9.63	0.00	0.00	0	141,216.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	127.45000	0.12745	100.44000	0.10044	127.450	8.78	0.10	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,141.04000	1.14104	982.60000	0.98260	1,141.040	9.55	0.50	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,483.48000	1.48348	1,293.27000	1.29327	1,483.480	9.68	0.58	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	129.69000	0.12969	176.76000	0.17676	129.690	10.72	0.09	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	69.08000	0.06908	97.65000	0.09765	69.080	11.05	0.05	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.37824	90.18025	10.44864	89.79546		9.28	0.00	0.00	0	2,140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	77.43000	0.07743	69.44000	0.06944	77.430	8.24	0.04	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.40	Call	244.80000	0.24480	219.84000	0.21984	244.800	8.12	0.12	0.00	0	1,300.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	567.50000	0.56750	513.25000	0.51325	567.500	8.38	0.22	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,275.43000	1.27543	1,166.98000	1.16698	1,275.430	8.87	0.39	0.00	0	1,300.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	368.66000	0.36866	438.12000	0.43812	368.660	10.74	0.12	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.55202	87.35448	10.62511	86.96596		9.35	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	361.42000	0.36142	331.02000	0.33102	361.420	8.40	0.13	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	396.74000	0.39674	363.62000	0.36362	396.740	8.40	0.14	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.46	Call	475.78000	0.47578	436.52000	0.43652	475.780	8.40	0.16	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,115.94000	1.11594	970.77000	0.97077	1,115.940	8.85	0.30	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,886.56000	3.88656	4,106.43000	4.10643	3,886.560	9.04	0.64	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,717.70000	3.71770	3,932.73000	3.93273	3,717.700	9.08	0.62	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,705.01000	1.70501	1,526.78000	1.52678	1,705.010	9.13	0.40	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,729.55000	2.72955	2,911.96000	2.91196	2,729.550	9.34	0.51	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,549.03000	2.54903	2,721.79000	2.72179	2,549.030	9.40	0.48	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,910.65000	2.91065	2,679.63000	2.67963	2,910.650	9.49	0.55	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	11.55	Put	956.20000	0.95620	999.80000	0.99980	956.200	10.55	0.22	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	465.22000	0.46522	480.41000	0.48041	465.220	11.58	0.12	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			10.71159	88.79566	10.78751	88.40277		8.98	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	487.19000	0.48719	457.46000	0.45746	487.190	8.16	0.15	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	624.01000	0.62401	585.98000	0.58598	624.010	8.19	0.18	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	1,194.67000	1.19467	1,123.67000	1.12367	1,194.670	8.37	0.29	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,567.15000	4.56715	4,864.71000	4.86471	4,567.150	8.57	0.64	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,764.05000	1.76405	1,662.33000	1.66233	1,764.050	8.62	0.37	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,511.58000	3.51158	3,772.88000	3.77288	3,511.580	8.82	0.54	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,838.96000	2.83896	2,688.80000	2.68880	2,838.960	8.93	0.50	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,150.74000	1.15074	1,275.82000	1.27582	1,150.740	10.04	0.23	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	565.42000	0.56542	636.27000	0.63627	565.420	11.13	0.12	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			10.51062	90.31459	10.57308	89.91721		10.82	0.00	0.00	0	71,474.00	
R2035	On 04/08/2022	Bond Future			10.69633	91.49314	10.76102	91.09270		10.39	0.00	0.00	0	49,855.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	161.64000	0.16164	151.67000	0.15167	161.640	9.03	0.07	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	379.22000	0.37922	353.42000	0.35342	379.220	9.10	0.15	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	1,775.11000	1.77511	1,658.09000	1.65809	1,775.110	10.15	0.44	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,455.23000	2.45523	2,719.38000	2.71938	2,455.230	10.27	0.51	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,278.12000	1.27812	1,457.57000	1.45757	1,278.120	10.86	0.32	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	307.23000	0.30723	370.10000	0.37010	307.230	12.56	0.09	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			10.85746	88.37390	10.92437	87.96960		10.52	0.00	0.00	0	0.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	579.09000	0.57909	545.76000	0.54576	579.090	9.37	0.17	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,359.51000	1.35951	1,281.21000	1.28121	1,359.510	9.77	0.32	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,796.08000	3.79608	4,087.68000	4.08768	3,796.080	10.11	0.58	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,513.91000	2.51391	2,749.34000	2.74934	2,513.910	10.51	0.44	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	3,518.84000	3.51884	3,341.84000	3.34184	3,518.840	10.56	0.58	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	467.40000	0.46740	536.83000	0.53683	467.400	12.86	0.10	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			11.00568	89.86996	11.07494	89.46111		10.11	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	751.53000	0.75153	704.69000	0.70469	751.530	9.21	0.19	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,538.44000	1.53844	1,396.71000	1.39671	1,538.440	9.53	0.31	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,468.52000	4.46852	4,695.96000	4.69596	4,468.520	9.85	0.58	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,511.08000	3.51108	3,296.53000	3.29653	3,511.080	10.15	0.53	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,221.69000	3.22169	3,414.86000	3.41486	3,221.690	10.15	0.47	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	535.06000	0.53506	598.61000	0.59861	535.060	12.51	0.10	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			10.69840	86.17648	10.75558	85.80900		11.50	0.00	0.00	0	85,127.00	
R2037	On 04/08/2022	Bond Future			10.87812	83.08313	10.93725	82.71298		11.64	0.00	0.00	0	52,420.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	471.88000	0.47188	444.23000	0.44423	471.880	10.21	0.18	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,243.21000	2.24321	2,477.08000	2.47708	2,243.210	11.52	0.48	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,521.31000	3.52131	3,335.83000	3.33583	3,521.310	11.89	0.65	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	1,107.40000	1.10740	1,259.95000	1.25995	1,107.400	12.23	0.28	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	544.42000	0.54442	634.46000	0.63446	544.420	13.25	0.15	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.03260	84.30661	11.09365	83.93288		11.23	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.17762	81.44106	11.24072	81.06313		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	

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	10.79537	88.38027		10.87273	87.84436		12.11	0.00	0.00	0	62,123.00
R2040	On 05/05/2022	Bond Future	9.82	Call	19.70000	0.01970	13.44000	0.01344	19.700	10.72	0.02	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	787.54000	0.78754	595.42000	0.59542	787.540	11.84	0.34	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	0.72000	0.00072	1.48000	0.00148	0.720	15.15	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future	10.96893	85.06636		11.04907	84.52546		12.28	0.00	0.00	0	42,392.00
R2040	On 04/08/2022	Bond Future	9.70	Call	132.28000	0.13228	116.99000	0.11699	132.280	10.69	0.06	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,650.11000	1.65011	1,494.15000	1.49415	1,650.110	11.87	0.40	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	470.84000	0.47084	568.08000	0.56808	470.840	14.53	0.12	0	460.00
R2040	On 03/11/2022	Bond Future	11.11794	86.31912		11.20076	85.77225		11.85	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	11.25783	83.23662		11.34352	82.68271		12.04	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	10.81574	85.20194		10.88767	84.69219		12.78	0.00	0.00	0	69,647.00
R2044	On 04/08/2022	Bond Future	10.97967	81.97032		11.05415	81.45584		12.97	0.00	0.00	0	22,586.00
R2044	On 03/11/2022	Bond Future	11.12007	83.17751		11.19699	82.65738		12.51	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future	11.25155	80.16841		11.33106	79.64168		12.73	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	10.75144	84.29333		10.82816	83.73122		13.25	0.00	0.00	0	193,475.00
R2048	On 04/08/2022	Bond Future	10.90774	85.39264		10.98719	84.82519		12.77	0.00	0.00	0	6,533.00
R2048	On 04/08/2022	Bond Future	10.20	Call	626.12000	0.62612	555.23000	0.55523	626.120	11.38	0.20	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	2,580.31000	2.58031	2,347.12000	2.34712	2,580.310	12.63	0.51	0	1,700.00
R2048	On 03/11/2022	Bond Future	11.04255	82.24621		11.12467	81.67219		12.98	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	11.16602	83.63943		11.25089	83.05794		12.52	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	10.47310	70.11264		10.53460	69.76893		12.11	0.00	0.00	0	20,414.00
R209	On 05/05/2022	Bond Future	9.50	Call	14.32000	0.01432	10.98000	0.01098	14.320	10.64	0.02	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	68.89000	0.06889	55.71000	0.05571	68.890	10.93	0.06	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,881.35000	1.88135	2,140.10000	2.14010	1,881.350	11.74	0.66	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	574.95000	0.57495	706.93000	0.70693	574.950	12.49	0.30	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	9.70000	0.00970	15.60000	0.01560	9.700	14.60	0.01	0	12,050.00
R209	On 04/08/2022	Bond Future	10.63149	71.05859		10.69489	70.71212		11.68	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future	10.77519	68.95815		10.84058	68.60807		11.79	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	185.34000	0.18534	174.30000	0.17430	185.340	10.49	0.08	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,191.11000	5.19111	5,432.96000	5.43296	5,191.110	10.87	0.75	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,026.41000	2.02641	2,163.86000	2.16386	2,026.410	12.05	0.41	0	6,000.00
R209	On 02/02/2023	Bond Future	10.90622	70.09559		10.97365	69.74136		11.37	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	218.80275	218.80275		219.69179	219.69179			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future	221.80936	221.80936		222.71646	222.71646			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	222.18617	222.18617		223.11607	223.11607			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	225.89249	225.89249		226.84280	226.84280			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	10.06726	83.69053		10.14050	83.31981		9.37	0.00	0.00	0	25,076.00
R213	On 04/08/2022	Bond Future	10.26625	84.78399		10.34238	84.41037		9.06	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.43943	82.51110		10.51851	82.13386		9.07	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	328.33000	0.32833	291.40000	0.29140	328.330	8.31	0.13	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	365.23000	0.36523	324.78000	0.32478	365.230	8.30	0.14	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,018.25000	4.01825	4,296.94000	4.29694	4,018.250	8.57	0.69	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,567.54000	3.56754	3,829.89000	3.82989	3,567.540	8.69	0.64	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,956.74000	2.95674	3,195.70000	3.19570	2,956.740	8.85	0.57	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,495.87000	2.49587	2,713.18000	2.71318	2,495.870	8.98	0.51	0	200.00
R213	On 02/02/2023	Bond Future	10.59828	83.90577		10.68053	83.52432		8.73	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	454.94000	0.45494	417.94000	0.41794	454.940	7.98	0.15	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,237.84000	4.23784	4,520.96000	4.52096	4,237.840	8.23	0.65	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,278.38000	3.27838	3,528.60000	3.52860	3,278.380	8.47	0.55	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,290.96000	2.29096	2,151.38000	2.15138	2,290.960	8.52	0.47	0	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	729.87000	0.72987	815.93000	0.81593	729.870	10.18	0.17	0	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	10.76742	67.11499		10.83902	66.70086		13.23	0.00	0.00	0	15,322.00
R214	On 04/08/2022	Bond Future	10.92552	67.99025		10.99949	67.57222		12.77	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	11.06212	65.72086		11.13839	65.29818		12.97	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.18721	66.83394		11.26588	66.40581		12.52	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>29,242,228.23</b>	<b>204</b>	<b>397.000000000</b>
<b>Grand Total:</b>											<b>29,242,228.23</b>	<b>204</b>	<b>897.000000000</b>