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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/03/2022

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	809.94400	809.94400		808.68000	808.68000			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	820.72100	820.72100		819.46200	819.46200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	832.85500	832.85500		831.59500	831.59500			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	846.51000	846.51000		845.24800	845.24800			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	939.00100	939.00100		936.71700	936.71700			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	951.49500	951.49500		949.20600	949.20600			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	965.56200	965.56200		963.26000	963.26000			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	981.39300	981.39300		979.07400	979.07400			0.00	0.00	0	0.0
ALBI	On	05/05/2022	Index Future	839.62200	839.62200		836.89700	836.89700			0.00	0.00	0	129.0
ALBI	On	04/08/2022	Index Future	850.79400	850.79400		848.05500	848.05500			0.00	0.00	0	92.0
ALBI	On	03/11/2022	Index Future	863.37200	863.37200		860.61100	860.61100			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	877.52800	877.52800		874.74000	874.74000			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	11.32090		77.04200		11.36403	76.81751			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.53442		78.09867		11.57926	77.87172			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.73464		75.48044		11.78123	75.25072			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.92692		76.74124		11.97539	76.50826			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	11.70499		75.78566		11.74806	75.52380			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.89759		76.82597		11.94232	76.56122			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.07893		73.71171		12.12539	73.44365			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.24668		74.94575		12.29490	74.67383			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	828.11100		828.11100		825.39500	825.39500			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	839.13000		839.13000		836.40000	836.40000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	851.53500		851.53500		848.78400	848.78400			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	865.49700		865.49700		862.71900	862.71900			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.81206		159.81206		159.79409	159.79409			0.00	0.00	0	5,484.0
I2025	On 04/08/2022	Bond Future	160.38106		160.38106		160.36425	160.36425			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.77109		162.77109		162.75522	162.75522			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	163.81692		163.81692		163.80203	163.80203			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	116.98491		116.98491		117.15778	117.15778			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	118.58939		118.58939		118.76563	118.76563			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	119.12459		119.12459		119.30448	119.30448			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.10870		121.10870		121.29243	121.29243			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	111.81237		111.81237		111.63439	111.63439			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	113.34593		113.34593		113.16642	113.16642			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	113.72079		113.72079		113.53945	113.53945			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.61482		115.61482		115.43121	115.43121			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			127.08390		127.08390		127.30598	127.30598			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			127.00121		127.00121		127.22753	127.22753			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			128.89437		128.89437		129.12490	129.12490			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			129.16857		129.16857		129.40386	129.40386			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			114.76076		114.76076		114.93534	114.93534			0.00	0.00	0	14,104.0
I2046	On 04/08/2022	Bond Future			116.33472		116.33472		116.51272	116.51272			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			116.13307		116.13307		116.31466	116.31466			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			118.06837		118.06837		118.25390	118.25390			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			118.48985		118.48985		118.47088	118.47088			0.00	2,369,797.00	20	8,692.0
I2050	On 04/08/2022	Bond Future			118.08439		118.08439		118.06610	118.06610			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			119.84440		119.84440		119.82673	119.82673			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			119.76075		119.76075		119.74390	119.74390			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			312.12700		312.12700		312.26900	312.26900			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			316.35700		316.35700		316.51000	316.51000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			321.11000		321.11000		321.27200	321.27200			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			326.44900		326.44900		326.62000	326.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.47500		95.52500		4.48500	95.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.56000		95.44000		4.56000	95.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.02500		94.97500		5.01500	94.98500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.12000		94.88000		5.10000	94.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.56000		94.44000		5.54000	94.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.64500		94.35500		5.62500	94.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.44000		93.56000		6.37000	93.63000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.77500		93.22500		6.69500	93.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.01000		92.99000		6.93000	93.07000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.18500		92.81500		7.09500	92.90500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.24500		92.75500		7.15500	92.84500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.42500		92.57500		7.37500	92.62500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.50726		111.49647		8.54607	111.34418		5.58	0.00	0.00	0	71,275.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.14000		0.00014		0.18000	0.00018	0.140	5.64	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	4.42000		0.00442		4.83000	0.00483	4.420	5.46	0.01	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	13.09000		0.01309		13.68000	0.01368	13.090	5.39	0.02	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	89.77000		0.08977		87.70000	0.08770	89.770	5.32	0.10	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	255.01000	0.25501		243.39000	0.24339	255.010	5.36	0.23	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	509.52000	0.50952		482.06000	0.48206	509.520	5.42	0.38	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	560.31000	0.56031		652.67000	0.65267	560.310	5.54	0.39	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	229.58000	0.22958		285.36000	0.28536	229.580	5.66	0.20	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	102.59000	0.10259		135.41000	0.13541	102.590	5.81	0.10	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.73321	107.71045		8.77463	107.55709		5.81	0.00	0.00	0	15.0	
R186	On 04/08/2022	Bond Future	6.96	Call	49.01000	0.04901		46.96000	0.04696	49.010	5.65	0.03	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	409.61000	0.40961		389.62000	0.38962	409.610	5.46	0.21	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	401.19000	0.40119		441.59000	0.44159	401.190	6.57	0.17	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.93434	109.29230		8.97865	109.13752		5.54	0.00	0.00	0	0.0	
R186	On 02/02/2023	Bond Future			9.11346	105.79821		9.16107	105.64172		5.54	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			330.15300	330.15300		330.07337	330.07337			0.00	0.00	0	752.0	
R197	On 04/08/2022	Bond Future			326.23735	326.23735		326.15955	326.15955			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			331.10028	331.10028		331.02368	331.02368			0.00	0.00	0	0.0	
R197	On 02/02/2023	Bond Future			327.97908	327.97908		327.90409	327.90409			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			246.90580	246.90580		247.79393	247.79393			0.00	0.00	0	6,375.0	
R202	On 04/08/2022	Bond Future			245.80728	245.80728		246.70976	246.70976			0.00	0.00	0	91.0	
R202	On 03/11/2022	Bond Future			249.47046	249.47046		250.38807	250.38807			0.00	0.00	0	0.0	
R202	On 02/02/2023	Bond Future			249.03762	249.03762		249.97251	249.97251			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			5.54464	103.20016		5.56982	103.18022		1.08	0.00	2,992,804.64	29	14,749.0	
R2023	On 04/08/2022	Bond Future			5.64596	104.56538		5.68153	104.54590		0.76	0.00	0.00	0	2,384.0	
R2023	On 03/11/2022	Bond Future			5.26372	102.22391		5.32444	102.20517		0.41	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			9.73499	92.89267		9.77313	92.70132		8.31	0.00	0.00	0	70,558.0	
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	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	0.14000	0.00014		0.18000	0.00018	0.140	7.74	0.00	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	1.91000	0.00191		2.15000	0.00215	1.910	7.69	0.00	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	17.77000	0.01777		18.23000	0.01823	17.770	7.65	0.02	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	28.12000	0.02812		28.36000	0.02836	28.120	7.64	0.03	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.15	Call	111.53000	0.11153		108.08000	0.10808	111.530	7.70	0.10	0.00	0	7,500.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,230.76000	2.23076		2,409.14000	2.40914	2,230.760	7.81	0.79	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.60	Put	1,337.40000	1.33740		1,491.20000	1.49120	1,337.400	7.99	0.61	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	1,192.09000	1.19209	1,339.32000	1.33932	1,192.090	8.03	0.57	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	539.14000	0.53914	640.18000	0.64018	539.140	8.27	0.33	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	244.79000	0.24479	308.01000	0.30801	244.790	8.48	0.18	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	11.00000	0.01100	17.44000	0.01744	11.000	9.53	0.01	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.94222	90.13785	9.98211	89.94474		8.44	0.00	0.00	0	25,175.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	52.14000	0.05214	49.63000	0.04963	52.140	8.00	0.03	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	328.63000	0.32863	310.89000	0.31089	328.630	7.80	0.15	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	443.31000	0.44331	490.40000	0.49040	443.310	9.44	0.16	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.12012	91.46253	10.16178	91.26729		8.11	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			10.28564	88.96260	10.32926	88.76483		8.17	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	443.42000	0.44342	422.12000	0.42212	443.420	7.52	0.14	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,257.55000	4.25755	4,400.51000	4.40051	4,257.550	7.66	0.66	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,461.48000	3.46148	3,589.84000	3.58984	3,461.480	7.84	0.58	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			10.09507	89.50762	10.13288	89.29281		9.63	0.00	16,648,417.32	186	141,274.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	156.17000	0.15617	149.86000	0.14986	156.170	8.78	0.13	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,355.08000	1.35508	1,277.00000	1.27700	1,355.080	9.55	0.58	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,743.96000	1.74396	1,646.11000	1.64611	1,743.960	9.68	0.66	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	68.27000	0.06827	95.03000	0.09503	68.270	10.72	0.05	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	33.15000	0.03315	48.67000	0.04867	33.150	11.05	0.03	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.28147	90.71289	10.32078	90.49600		9.28	0.00	0.00	0	2,140.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	94.13000	0.09413	88.59000	0.08859	94.130	8.24	0.05	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.40	Call	294.30000	0.29430	276.50000	0.27650	294.300	8.12	0.14	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	666.85000	0.66685	629.86000	0.62986	666.850	8.38	0.25	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,456.47000	1.45647	1,387.21000	1.38721	1,456.470	8.87	0.43	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	287.65000	0.28765	323.00000	0.32300	287.650	10.74	0.10	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.45143	87.89299	10.49232	87.67355		9.35	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	421.39000	0.42139	398.74000	0.39874	421.390	8.40	0.15	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	461.75000	0.46175	437.12000	0.43712	461.750	8.40	0.16	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	551.77000	0.55177	522.82000	0.52282	551.770	8.40	0.18	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,261.27000	1.26127	1,204.98000	1.20498	1,261.270	8.85	0.33	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,526.32000	3.52632	3,676.31000	3.67631	3,526.320	9.04	0.60	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,366.33000	3.36633	3,512.75000	3.51275	3,366.330	9.08	0.59	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,901.07000	1.90107	1,824.46000	1.82446	1,901.070	9.13	0.43	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,437.43000	2.43743	2,559.87000	2.55987	2,437.430	9.34	0.47	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,269.35000	2.26935	2,386.71000	2.38671	2,269.350	9.40	0.45	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	3,188.82000	3.18882	3,078.83000	3.07883	3,188.820	9.49	0.59	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	820.42000	0.82042	878.53000	0.87853	820.420	10.55	0.20	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	390.64000	0.39064	423.04000	0.42304	390.640	11.58	0.10	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.60697	89.34101	10.64953	89.11861		8.98	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	558.29000	0.55829	530.77000	0.53077	558.290	8.16	0.16	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	711.29000	0.71129	677.34000	0.67734	711.290	8.19	0.20	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	Open Interest
R2032	On 02/02/2023	Bond Future	9.92	Call	1,339.33000		1.33933	1,282.46000	1.28246	1,339.330		8.37	0.31	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,202.63000		4.20263	4,353.65000	4.35365	4,202.630		8.57	0.62	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,954.14000		1.95414	1,879.03000	1.87903	1,954.140		8.62	0.40	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,199.90000		3.19990	3,329.57000	3.32957	3,199.900		8.82	0.51	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	3,098.88000		3.09888	2,995.48000	2.99548	3,098.880		8.93	0.53	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,012.54000		1.01254	1,071.14000	1.07114	1,012.540		10.04	0.21	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	489.79000		0.48979	522.34000	0.52234	489.790		11.13	0.11	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			10.37709		91.17272	10.42495	90.86379			10.82	0.00	14,040,598.88	154	71,320.0
R2035	On 04/08/2022	Bond Future			10.55763		92.36059	10.60735	92.04823			10.39	0.00	0.00	0	49,855.0
R2035	On 04/08/2022	Bond Future	9.53	Call	220.53000		0.22053	201.06000	0.20106	220.530		9.03	0.10	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	500.65000		0.50065	459.42000	0.45942	500.650		9.10	0.19	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,139.75000		2.13975	2,012.77000	2.01277	2,139.750		10.15	0.50	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	1,994.37000		1.99437	2,164.65000	2.16465	1,994.370		10.27	0.45	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	987.58000		0.98758	1,095.95000	1.09595	987.580		10.86	0.26	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	217.93000		0.21793	252.05000	0.25205	217.930		12.56	0.07	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.71365		89.25199	10.76520	88.93579			10.52	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future	9.82	Call	724.82000		0.72482	674.03000	0.67403	724.820		9.37	0.21	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	1,633.33000		1.63333	1,537.09000	1.53709	1,633.330		9.77	0.37	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,274.11000		3.27411	3,464.79000	3.46479	3,274.110		10.11	0.53	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,116.63000		2.11663	2,262.51000	2.26251	2,116.630		10.51	0.39	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	4,016.54000		4.01654	3,840.12000	3.84012	4,016.540		10.56	0.63	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	366.83000		0.36683	404.89000	0.40489	366.830		12.86	0.09	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			10.85644		90.76037	10.90995	90.43962			10.11	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	912.85000		0.91285	856.02000	0.85602	912.850		9.21	0.22	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,811.71000		1.81171	1,715.02000	1.71502	1,811.710		9.53	0.35	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	3,943.96000		3.94396	4,134.97000	4.13497	3,943.960		9.85	0.54	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	3,975.74000		3.97574	3,810.52000	3.81052	3,975.740		10.15	0.57	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,798.40000		2.79840	2,953.05000	2.95305	2,798.400		10.15	0.42	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	437.13000		0.43713	473.93000	0.47393	437.130		12.51	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			10.53964		87.20938	10.58743	86.89649			11.50	0.00	0.00	0	85,127.0
R2037	On 04/08/2022	Bond Future			10.71334		84.12767	10.76292	83.81135			11.64	0.00	0.00	0	52,420.0
R2037	On 04/08/2022	Bond Future	10.10	Call	654.23000		0.65423	602.12000	0.60212	654.230		10.21	0.23	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	1,739.53000		1.73953	1,897.00000	1.89700	1,739.530		11.52	0.40	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	4,192.94000		4.19294	3,994.02000	3.99402	4,192.940		11.89	0.71	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	809.00000		0.80900	903.48000	0.90348	809.000		12.23	0.22	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	379.41000		0.37941	432.56000	0.43256	379.410		13.25	0.11	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			10.86198		85.36452	10.91330	85.04422			11.23	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.00073		82.51444	11.05392	82.18950			11.38	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			10.63175	89.53120	10.68454	89.15725			12.11	0.00	0.00	0	62,131.0
R2040	On 05/05/2022	Bond Future	9.82	Call	35.39000	0.03539	32.55000	0.03255	35.390		10.72	0.03	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,159.23000	1.15923	1,048.06000	1.04806	1,159.230		11.84	0.46	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.11000	0.00011	0.27000	0.00027	0.110		15.15	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.79914	86.23041	10.85392	85.85214			12.28	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	198.82000	0.19882	178.54000	0.17854	198.820		10.69	0.08	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,107.55000	2.10755	1,962.50000	1.96250	2,107.550		11.87	0.47	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	321.93000	0.32193	372.57000	0.37257	321.930		14.53	0.09	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			10.94220	87.49824	10.99888	87.11514			11.85	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.07573	84.43315	11.13445	84.04440			12.04	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			10.64739	86.41564	10.71024	85.95911			12.78	0.00	0.00	0	69,637.0
R2044	On 04/08/2022	Bond Future			10.80503	83.19808	10.87023	82.73617			12.97	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			10.93939	84.42143	11.00684	83.95338			12.51	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.06446	81.43087	11.13430	80.95577			12.73	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			10.58850	85.50955	10.64107	85.11379			13.25	0.00	8,208,916.80	96	193,475.0
R2048	On 04/08/2022	Bond Future			10.73872	86.62307	10.79323	86.22275			12.77	0.00	0.00	0	6,533.0
R2048	On 04/08/2022	Bond Future	10.20	Call	870.34000	0.87034	793.09000	0.79309	870.340		11.38	0.26	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	3,207.20000	3.20720	3,006.62000	3.00662	3,207.200		12.63	0.59	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.86767	83.49275	10.92406	83.08717			12.98	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.98504	84.90454	11.04338	84.49294			12.52	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			10.34573	70.83217	10.38815	70.59138			12.11	0.00	0.00	0	20,414.0
R209	On 05/05/2022	Bond Future	9.50	Call	20.98000	0.02098	20.57000	0.02057	20.980		10.64	0.02	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	99.91000	0.09991	94.50000	0.09450	99.910		10.93	0.09	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,370.47000	1.37047	1,552.55000	1.55255	1,370.470		11.74	0.57	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	337.36000	0.33736	423.76000	0.42376	337.360		12.49	0.21	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	2.87000	0.00287	5.20000	0.00520	2.870		14.60	0.00	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.49984	71.78594	10.54368	71.54254			11.68	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.63915	69.69459	10.68446	69.44808			11.79	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	237.18000	0.23718	221.26000	0.22126	237.180		10.49	0.09	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,631.17000	4.63117	4,821.51000	4.82151	4,631.170		10.87	0.71	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,713.93000	1.71393	1,822.30000	1.82230	1,713.930		12.05	0.36	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.76562	70.84258	10.81244	70.59256			11.37	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	218.40159		218.40159		218.37434	218.37434			0.00	5,023,236.57	23	1,062.0
R210	On 04/08/2022	Bond Future	221.39695		221.39695		221.37126	221.37126			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	221.76222		221.76222		221.73780	221.73780			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	225.45661		225.45661		225.43351	225.43351			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	9.97893		84.14049		10.01175	83.97293		9.37	0.00	0.00	0	25,076.0
R213	On 04/08/2022	Bond Future	10.17435		85.23794		10.20851	85.06883		9.06	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.34391		82.96976		10.37943	82.79882		9.07	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	376.69000	0.37669	360.97000	0.36097	376.690	8.31	0.14	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	418.34000	0.41834	400.97000	0.40097	418.340	8.30	0.15	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,687.32000	3.68732	3,814.43000	3.81443	3,687.320	8.57	0.66	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,256.87000	3.25687	3,376.65000	3.37665	3,256.870	8.69	0.61	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,677.41000	2.67741	2,785.73000	2.78573	2,677.410	8.85	0.54	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,243.71000	2.24371	2,341.98000	2.34198	2,243.710	8.98	0.48	0.00	0	200.0
R213	On 02/02/2023	Bond Future	10.49885		84.36998		10.53584	84.19689		8.73	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	514.78000	0.51478	494.43000	0.49443	514.780	7.98	0.16	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,922.09000	3.92209	4,042.87000	4.04287	3,922.090	8.23	0.63	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,006.65000	3.00665	3,111.29000	3.11129	3,006.650	8.47	0.53	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,493.85000	2.49385	2,421.55000	2.42155	2,493.850	8.52	0.50	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	641.45000	0.64145	676.91000	0.67691	641.450	10.18	0.15	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	10.61472		68.01191		10.65711	67.76103		13.23	0.00	49,648,694.30	730	15,322.0
R214	On 04/08/2022	Bond Future	10.76750		68.89748		10.81134	68.64383		12.77	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	10.89894		66.63985		10.94419	66.38299		12.97	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.01864		67.76652		11.06536	67.50595		12.52	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
<b>Total for Derivatives :</b>												<b>98,932,465.51</b>	<b>1,238</b>	<b>1 272 785.0</b>
<b>Grand Total:</b>												<b>98,932,465.51</b>	<b>1,238</b>	<b>1 272 785.0</b>