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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2022

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	818.22300		818.22300		818.29800	818.29800			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	828.97900		828.97900		829.06000	829.06000			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	841.28000		841.28000		841.36900	841.36900			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	855.37700		855.37700		855.47400	855.47400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	943.07400		943.07400		942.76700	942.76700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	955.47000		955.47000		955.16600	955.16600			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	969.64900		969.64900		969.34800	969.34800			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	985.89600		985.89600		985.59800	985.59800			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	842.14100		842.14100		841.89100	841.89100			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	853.21100		853.21100		852.96300	852.96300			0.00	0.00	0	92.0
ALBI	On 03/11/2022	Index Future	865.87200		865.87200		865.62800	865.62800			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	880.38100		880.38100		880.13900	880.13900			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	11.30586		77.12050		11.32348	77.02855			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.52147		78.16439		11.53973	78.07175			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.72048		75.55045		11.73938	75.45703			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.90661		76.83916		11.92618	76.74480			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	11.70582		75.78060		11.71320	75.73563			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.90080		76.80692		11.90840	76.76184			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.08174		73.69545		12.08953	73.65041			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.24495		74.95554		12.25294	74.91035			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	830.59000		830.59000		830.35200	830.35200			0.00	0.00	0	990.0
GOVI	On 04/08/2022	GOVI	841.50800		841.50800		841.27300	841.27300			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	853.99600		853.99600		853.76400	853.76400			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	868.30500		868.30500		868.07700	868.07700			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.79099		159.79099		159.79162	159.79162			0.00	0.00	0	5,484.0
I2025	On 04/08/2022	Bond Future	160.33125		160.33125		160.33297	160.33297			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.72734		162.72734		162.73034	162.73034			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	163.82981		163.82981		163.83399	163.83399			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	116.68059		116.68059		116.67793	116.67793			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	118.25998		118.25998		118.25809	118.25809			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	118.79556		118.79556		118.79457	118.79457			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.81553		120.81553		120.81550	120.81550			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	111.91154		111.91154		111.80010	111.80010			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	113.42638		113.42638		113.31413	113.31413			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	113.80740		113.80740		113.69435	113.69435			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.74239		115.74239		115.62836	115.62836			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			127.46094		127.46094		127.21306	127.21306			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			127.36072		127.36072		127.11043	127.11043			0.00	0.00	0	2,711.0
I2038	On 03/11/2022	Bond Future			129.26456		129.26456		129.01150	129.01150			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			129.59085		129.59085		129.33425	129.33425			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			115.00155		115.00155		114.99675	114.99675			0.00	0.00	0	14,454.0
I2046	On 04/08/2022	Bond Future			116.55822		116.55822		116.55405	116.55405			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			116.36534		116.36534		116.36201	116.36201			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			118.34498		118.34498		118.34274	118.34274			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			118.98034		118.98034		118.53500	118.53500			0.00	11,898,034.00	100	8,792.0
I2050	On 04/08/2022	Bond Future			118.56024		118.56024		118.10991	118.10991			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			120.33237		120.33237		119.87626	119.87626			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			120.29963		120.29963		119.83648	119.83648			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			312.49400		312.49400		312.19500	312.19500			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			316.67900		316.67900		316.37800	316.37800			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			321.45400		321.45400		321.15100	321.15100			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			326.91500		326.91500		326.61000	326.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.43500		95.56500		4.46500	95.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.53000		95.47000		4.53000	95.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.92500		95.07500		4.94000	95.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.02000		94.98000		5.03500	94.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.39000		94.61000		5.41000	94.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.46500		94.53500		5.51000	94.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.18000		93.82000		6.23000	93.77000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.50000		93.50000		6.51000	93.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.69000		93.31000		6.79000	93.21000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.86000		93.14000		6.96000	93.04000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.92500		93.07500		7.01500	92.98500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.12000		92.88000		7.18000	92.82000			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.21283		112.66071		8.21015	112.67138		5.44	0.00	11,266,071.00	100	72,201.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.21000		0.00021		0.26000	0.00026	0.210	5.20	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	12.23000		0.01223		13.69000	0.01369	12.230	5.20	0.02	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	39.32000		0.03932		42.77000	0.04277	39.320	5.22	0.05	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	250.32000		0.25032		261.12000	0.26112	250.320	5.31	0.24	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	606.19000		0.60619		621.63000	0.62163	606.190	5.41	0.44	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,054.34000		1.05434		1,071.44000	1.07144	1,054.340	5.49	0.62	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	203.74000		0.20374		209.42000	0.20942	203.740	5.66	0.19	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	68.95000		0.06895		72.38000	0.07238	68.950	5.88	0.08	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	26.66000		0.02666		28.56000	0.02856	26.660	6.07	0.03	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.42236		108.87029		8.41926	108.88194		5.65	0.00	0.00	0	15.0
R186	On 04/08/2022	Bond Future	6.96	Call	82.30000		0.08230		84.55000	0.08455	82.300	5.42	0.06	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	684.79000		0.68479		693.34000	0.69334	684.790	5.42	0.31	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	228.07000		0.22807		229.95000	0.22995	228.070	6.60	0.11	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.59878		110.47368		8.59520	110.48638		5.38	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.73966		107.03711		8.73550	107.05100		5.37	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			329.82257		329.82257		329.83381	329.83381			0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			325.84379		325.84379		325.85741	325.85741			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.71446		330.71446		330.73093	330.73093			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.70451		327.70451		327.72324	327.72324			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			247.12055		247.12055		247.11097	247.11097			0.00	0.00	0	6,398.0
R202	On 04/08/2022	Bond Future			245.98097		245.98097		245.97267	245.97267			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			249.65707		249.65707		249.65064	249.65064			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			249.31527		249.31527		249.31050	249.31050			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			5.51436		103.22414		5.45467	103.27145		1.05	0.00	0.00	0	14,749.0
R2023	On 04/08/2022	Bond Future			5.63547		104.57113		5.54585	104.62024		0.73	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.23105		102.23400		5.06916	102.28401		0.38	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			9.64869		93.32756		9.66119	93.26440		8.28	0.00	93,327,560.00	1,000	69,898.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.65	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.11000		0.00011		0.12000	0.00012	0.110	7.64	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1.90000		0.00190		2.00000	0.00200	1.900	7.63	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	23.15000		0.02315		23.46000	0.02346	23.150	7.77	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	37.95000		0.03795		38.20000	0.03820	37.950	7.80	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	154.79000		0.15479		153.49000	0.15349	154.790	7.99	0.14	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,889.73000		1.88973		1,947.53000	1.94753	1,889.730	8.17	0.74	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,079.56000		1.07956		1,127.52000	1.12752	1,079.560	8.36	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	951.17000		0.95117		996.61000	0.99661	951.170	8.40	0.49	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	408.47000		0.40847		437.67000	0.43767	408.470	8.73	0.27	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	182.42000		0.18242		199.86000	0.19986	182.420	9.05	0.14	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	6.17000		0.00617		7.45000	0.00745	6.170	9.92	0.01	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.85502		90.56185		9.86802	90.49848		8.41	0.00	0.00	0	24,874.0
R2030	On 04/08/2022	Bond Future	8.30	Call	57.34000		0.05734		56.42000	0.05642	57.340	7.90	0.04	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	402.73000		0.40273		395.80000	0.39580	402.730	7.94	0.18	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	392.85000		0.39285		406.87000	0.40687	392.850	9.70	0.15	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.02790		91.89667		10.04136	91.83314		8.06	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.18173		89.43596		10.19569	89.37218		8.12	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	504.73000		0.50473		497.00000	0.49700	504.730	7.51	0.16	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,973.03000		3.97303		4,017.41000	4.01741	3,973.030	7.78	0.63	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,210.13000		3.21013		3,249.72000	3.24972	3,210.130	7.95	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			10.02577		89.90313		10.01770	89.94935		9.62	0.00	5,304,284.67	59	141,199.0
R2032	On 05/05/2022	Bond Future	9.58	Call	197.40000		0.19740		213.48000	0.21348	197.400	9.05	0.15	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	1,566.56000		1.56656		1,610.76000	1.61076	1,566.560	9.84	0.63	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	1,991.92000		1.99192		2,038.57000	2.03857	1,991.920	9.99	0.71	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	44.70000		0.04470		46.58000	0.04658	44.700	11.09	0.04	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	18.67000		0.01867		19.79000	0.01979	18.670	11.26	0.02	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.21206		91.09760		10.20353	91.14503		9.28	0.00	0.00	0	2,140.0
R2032	On 04/08/2022	Bond Future	8.97	Call	103.37000		0.10337		108.11000	0.10811	103.370	8.17	0.06	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	355.56000		0.35556		367.36000	0.36736	355.560	8.29	0.16	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	805.09000		0.80509		825.06000	0.82506	805.090	8.71	0.29	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	1,655.05000		1.65505		1,684.69000	1.68469	1,655.050	9.15	0.46	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	11.60	Put	264.29000		0.26429		263.80000	0.26380	264.290	11.06	0.09	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.37833		88.28713		10.36930	88.33598		9.35	0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	481.52000		0.48152		492.84000	0.49284	481.520	8.47	0.16	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	535.93000		0.53593		548.11000	0.54811	535.930	8.53	0.18	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	657.13000		0.65713		671.12000	0.67112	657.130	8.63	0.21	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	1,436.92000		1.43692		1,459.74000	1.45974	1,436.920	9.10	0.36	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,327.34000		3.32734		3,304.89000	3.30489	3,327.340	9.25	0.58	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,172.31000		3.17231		3,150.76000	3.15076	3,172.310	9.29	0.56	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	2,106.04000		2.10604		2,134.25000	2.13425	2,106.040	9.32	0.46	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,286.58000		2.28658		2,270.68000	2.27068	2,286.580	9.54	0.45	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,131.74000		2.13174		2,116.92000	2.11692	2,131.740	9.62	0.43	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	3,466.14000		3.46614		3,501.80000	3.50180	3,466.140	9.73	0.61	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	787.10000		0.78710		782.57000	0.78257	787.100	10.88	0.19	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	368.27000		0.36827		366.79000	0.36679	368.270	11.82	0.09	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.52475		89.77281		10.51517	89.82330		9.00	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	635.31000		0.63531		647.31000	0.64731	635.310	8.23	0.18	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	803.58000		0.80358		817.75000	0.81775	803.580	8.26	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	Open Interest
R2032	On 02/02/2023	Bond Future	9.92	Call	1,531.44000	1.53144	1,552.88000	1.55288	1,531.440	8.60	0.34	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	3,991.05000	3.99105	3,965.93000	3.96593	3,991.050	8.78	0.59	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	2,180.59000	2.18059	2,206.91000	2.20691	2,180.590	8.82	0.43	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	3,023.15000	3.02315	3,003.26000	3.00326	3,023.150	9.00	0.49	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	3,374.25000	3.37425	3,407.26000	3.40726	3,374.250	9.11	0.56	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	978.83000	0.97883	972.73000	0.97273	978.830	10.34	0.20	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	433.98000	0.43398	431.67000	0.43167	433.980	11.12	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			10.37430	91.19078	10.37127	91.21039		10.86	0.00	0.00	0	71,086.0		
R2035	On 04/08/2022	Bond Future			10.55733	92.36248	10.55408	92.38295		10.47	0.00	0.00	0	49,855.0		
R2035	On 04/08/2022	Bond Future	9.53	Call	211.87000	0.21187	217.13000	0.21713	211.870	9.08	0.09	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	549.02000	0.54902	558.80000	0.55880	549.020	9.57	0.20	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.53	Call	2,181.20000	2.18120	2,200.49000	2.20049	2,181.200	10.50	0.50	0.00	0	400.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	2,033.54000	2.03354	2,033.38000	2.03338	2,033.540	10.62	0.45	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	1,041.16000	1.04116	1,043.73000	1.04373	1,041.160	11.33	0.27	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	12.18	Put	234.89000	0.23489	237.28000	0.23728	234.890	12.99	0.07	0.00	0	400.0		
R2035	On 03/11/2022	Bond Future			10.71271	89.25777	10.70921	89.27930		10.63	0.00	0.00	0	0.0		
R2035	On 03/11/2022	Bond Future	9.82	Call	816.42000	0.81642	825.76000	0.82576	816.420	9.91	0.22	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.30	Call	1,790.71000	1.79071	1,805.12000	1.80512	1,790.710	10.45	0.38	0.00	0	1,000.0		
R2035	On 03/11/2022	Bond Future	10.57	Put	3,405.57000	3.40557	3,400.90000	3.40090	3,405.570	10.69	0.53	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	10.99	Put	2,257.05000	2.25705	2,255.35000	2.25535	2,257.050	11.15	0.40	0.00	0	582.0		
R2035	On 03/11/2022	Bond Future	11.05	Call	4,169.35000	4.16935	4,189.53000	4.18953	4,169.350	11.23	0.62	0.00	0	1,000.0		
R2035	On 03/11/2022	Bond Future	12.68	Put	417.05000	0.41705	418.60000	0.41860	417.050	13.44	0.09	0.00	0	1,000.0		
R2035	On 02/02/2023	Bond Future			10.85024	90.79764	10.84646	90.82038		10.19	0.00	0.00	0	0.0		
R2035	On 02/02/2023	Bond Future	9.81	Call	949.73000	0.94973	958.54000	0.95854	949.730	9.39	0.22	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	10.30	Call	1,904.40000	1.90440	1,917.56000	1.91756	1,904.400	9.85	0.36	0.00	0	1,000.0		
R2035	On 02/02/2023	Bond Future	10.66	Put	3,992.39000	3.99239	3,985.67000	3.98567	3,992.390	10.13	0.54	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	11.05	Call	4,068.33000	4.06833	4,086.93000	4.08693	4,068.330	10.43	0.57	0.00	0	1,000.0		
R2035	On 02/02/2023	Bond Future	11.06	Put	2,854.69000	2.85469	2,850.61000	2.85061	2,854.690	10.44	0.42	0.00	0	582.0		
R2035	On 02/02/2023	Bond Future	13.22	Put	431.15000	0.43115	431.87000	0.43187	431.150	12.57	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			10.53218	87.25837	10.54431	87.17873		11.57	0.00	0.00	0	85,127.0		
R2037	On 04/08/2022	Bond Future			10.70802	84.16171	10.72055	84.08156		11.74	0.00	0.00	0	51,940.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	786.61000	0.78661	773.82000	0.77382	786.610	11.19	0.25	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	1,839.34000	1.83934	1,881.47000	1.88147	1,839.340	12.30	0.41	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.21	Call	4,351.57000	4.35157	4,304.00000	4.30400	4,351.570	12.88	0.71	0.00	0	1,050.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	929.14000	0.92914	956.11000	0.95611	929.140	13.29	0.23	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.95	Put	447.24000	0.44724	463.11000	0.46311	447.240	14.20	0.12	0.00	0	1,050.0		
R2037	On 03/11/2022	Bond Future			10.85589	85.40265	10.86876	85.32210		11.37	0.00	0.00	0	0.0		
R2037	On 02/02/2023	Bond Future			10.98953	82.58310	11.00277	82.50194		11.49	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			10.64504		89.43682		10.64696	89.42320		12.23	0.00	0.00	0	62,127.0
R2040	On 05/05/2022	Bond Future	9.82	Call	29.73000		0.02973		32.11000	0.03211	29.730	11.16	0.03	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,096.67000		1.09667		1,110.04000	1.11004	1,096.670	12.34	0.44	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.04000		0.00004		0.06000	0.00006	0.040	15.14	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.81527		86.11876		10.81718	86.10555		12.43	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	180.67000		0.18067		182.76000	0.18276	180.670	10.73	0.08	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,116.35000		2.11635		2,120.11000	2.12011	2,116.350	12.37	0.46	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	362.79000		0.36279		369.34000	0.36934	362.790	15.12	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			10.95836		87.38874		10.96024	87.37602		12.05	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.08789		84.35242		11.08971	84.34035		12.21	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			10.66135		86.31388		10.66316	86.30071		12.94	0.00	0.00	0	69,337.0
R2044	On 04/08/2022	Bond Future			10.82172		83.07943		10.82352	83.06665		13.16	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			10.95616		84.30464		10.95792	84.29240		12.76	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.07752		81.34168		11.07924	81.32994		12.94	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			10.59800		85.43779		10.60478	85.38665		13.46	0.00	0.00	0	193,388.0
R2048	On 04/08/2022	Bond Future			10.75067		86.53502		10.75764	86.48374		13.01	0.00	0.00	0	6,533.0
R2048	On 04/08/2022	Bond Future	10.20	Call	937.44000		0.93744		932.02000	0.93202	937.440	12.11	0.26	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	3,232.04000		3.23204		3,212.82000	3.21282	3,232.040	13.22	0.58	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.87956		83.40694		10.88668	83.35563		13.28	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.99319		84.84682		11.00047	84.79532		12.79	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			10.33458		70.89566		10.35154	70.79912		12.18	0.00	0.00	0	20,414.0
R209	On 05/05/2022	Bond Future	9.50	Call	20.15000		0.02015		19.85000	0.01985	20.150	11.06	0.02	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	96.19000		0.09619		93.51000	0.09351	96.190	11.28	0.09	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,314.66000		1.31466		1,384.96000	1.38496	1,314.660	12.18	0.57	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	317.59000		0.31759		349.00000	0.34900	317.590	13.09	0.20	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	1.76000		0.00176		2.27000	0.00227	1.760	14.82	0.00	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.49056		71.83762		10.50805	71.74027		11.78	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.62901		69.74993		10.64700	69.65180		11.93	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	246.91000		0.24691		239.88000	0.23988	246.910	10.63	0.10	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,667.91000		4.66791		4,741.73000	4.74173	4,667.910	11.38	0.70	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,768.10000		1.76810		1,809.95000	1.80995	1,768.100	12.53	0.36	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.75051		70.92354		10.76903	70.82433		11.49	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	217.84797		217.84797		217.84596	217.84596			0.00	0.00	0	1,062.0
R210	On 04/08/2022	Bond Future	220.79669		220.79669		220.79616	220.79616			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	221.16288		221.16288		221.16413	221.16413			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	224.92442		224.92442		224.92759	224.92759			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	9.88867		84.60356		9.90101	84.54006		9.33	0.00	0.00	0	25,076.0
R213	On 04/08/2022	Bond Future	10.08304		85.69218		10.09582	85.62841		9.04	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.24790		83.43412		10.26109	83.37013		9.05	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	429.71000	0.42971	422.59000	0.42259	429.710	8.27	0.16	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	476.22000	0.47622	468.39000	0.46839	476.220	8.27	0.17	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,415.01000	3.41501	3,460.08000	3.46008	3,415.010	8.76	0.63	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,003.91000	3.00391	3,046.13000	3.04613	3,003.910	8.87	0.58	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,453.80000	2.45380	2,491.62000	2.49162	2,453.800	9.01	0.51	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,047.45000	2.04745	2,081.49000	2.08149	2,047.450	9.14	0.45	0.00	0	200.0
R213	On 02/02/2023	Bond Future	10.39230		84.87121		10.40593	84.80687		8.73	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	606.39000	0.60639	597.35000	0.59735	606.390	8.05	0.18	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,708.07000	3.70807	3,750.47000	3.75047	3,708.070	8.59	0.59	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,834.43000	2.83443	2,870.87000	2.87087	2,834.430	8.79	0.50	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,832.77000	2.83277	2,803.47000	2.80347	2,832.770	8.85	0.53	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	655.15000	0.65515	667.73000	0.66773	655.150	10.73	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	10.61895		67.98681		10.62576	67.94643		13.37	0.00	0.00	0	15,309.0
R214	On 04/08/2022	Bond Future	10.77399		68.85984		10.78097	68.81939		12.94	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	10.90515		66.60451		10.91227	66.56402		13.19	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.02087		67.75404		11.02813	67.71346		12.72	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 :												121,795,949.67	1,259	1 272 073.0
Grand Total:												121,795,949.67	1,259	1 272 073.0