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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2022

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	821.01600	821.01600		820.21100	820.21100			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	831.76700	831.76700		830.96900	830.96900			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	843.84500	843.84500		843.05300	843.05300			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	857.77700	857.77700		856.99300	856.99300			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	942.29900	942.29900		943.47500	943.47500			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	954.63800	954.63800		955.85000	955.85000			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	968.50100	968.50100		969.75000	969.75000			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	984.49200	984.49200		985.78500	985.78500			0.00	0.00	0	0.0
ALBI	On	05/05/2022	Index Future	840.98300	840.98300		842.47900	842.47900			0.00	0.00	0	129.0
ALBI	On	04/08/2022	Index Future	851.99600	851.99600		853.52900	853.52900			0.00	0.00	0	92.0
ALBI	On	03/11/2022	Index Future	864.36800	864.36800		865.94100	865.94100			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	878.63900	878.63900		880.26000	880.26000			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	11.34251		76.92941		11.29938	77.15435			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.56021		77.96802		11.51514	78.19655			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.76560		75.32768		11.71854	75.56005			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.95731		76.59505		11.90810	76.83197			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	11.76338		75.43102		11.72017	75.69320			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.96124		76.44971		11.91613	76.71605			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.14875		73.30948		12.10168	73.58025			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.31776		74.54550		12.26868	74.82148			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	829.47300		829.47300		830.95900	830.95900			0.00	8,294,730.00	1	988.0
GOVI	On 04/08/2022	GOVI	840.33400		840.33400		841.85800	841.85800			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	852.53700		852.53700		854.10000	854.10000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	866.61300		866.61300		868.22300	868.22300			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	160.25926		160.25926		159.91499	159.91499			0.00	0.00	0	5,484.0
I2025	On 04/08/2022	Bond Future	160.80014		160.80014		160.45253	160.45253			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	163.15407		163.15407		162.80245	162.80245			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.22561		164.22561		163.87011	163.87011			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	117.15184		117.15184		116.96129	116.96129			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	118.73345		118.73345		118.54118	118.54118			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	119.23983		119.23983		119.04577	119.04577			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.24002		121.24002		121.04366	121.04366			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	112.80470		112.80470		112.74659	112.74659			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	114.32765		114.32765		114.26953	114.26953			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.68743		114.68743		114.62942	114.62942			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.61104		116.61104		116.55299	116.55299			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			130.53394		130.53394		129.37239	129.37239			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			130.47072		130.47072		129.29448	129.29448			0.00	1,435,177.92	11	2,774.0
I2038	On 03/11/2022	Bond Future			132.38109		132.38109		131.18860	131.18860			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.72899		132.72899		131.51829	131.51829			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			118.58031		118.58031		116.78836	116.78836			0.00	0.00	0	14,362.0
I2046	On 04/08/2022	Bond Future			120.18126		120.18126		118.36579	118.36579			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			120.00561		120.00561		118.16476	118.16476			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			122.01965		122.01965		120.14892	120.14892			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			123.77051		123.77051		121.81322	121.81322			0.00	0.00	0	8,792.0
I2050	On 04/08/2022	Bond Future			123.41077		123.41077		121.42832	121.42832			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			125.21754		125.21754		123.20665	123.20665			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			125.23807		125.23807		123.19530	123.19530			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			317.35200		317.35200		315.30400	315.30400			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			321.58600		321.58600		319.51800	319.51800			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			326.33300		326.33300		324.24100	324.24100			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			331.79700		331.79700		329.67800	329.67800			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.42500		95.57500		4.42500	95.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.53000		95.47000		4.52000	95.48000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.90000		95.10000		4.92500	95.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.00000		95.00000		5.02000	94.98000			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			5.47000		94.53000		5.50500	94.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.26000		93.74000		6.29000	93.71000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.61500		93.38500		6.62500	93.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.99500		93.00500		6.98500	93.01500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.05500		92.94500		7.04500	92.95500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.29000		92.71000		7.29000	92.71000			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.12205		113.02285		8.14486	112.93171		5.57	0.00	136,531,602.80	1,208	72,818.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.08000		0.00008		0.15000	0.00015	0.080	5.44	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	7.93000		0.00793		10.22000	0.01022	7.930	5.33	0.01	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	31.47000		0.03147		36.68000	0.03668	31.470	5.35	0.05	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	259.58000		0.25958		266.57000	0.26657	259.580	5.43	0.27	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	675.68000		0.67568		668.01000	0.66801	675.680	5.53	0.52	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,198.71000		1.19871		1,169.30000	1.16930	1,198.710	5.62	0.71	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	87.64000		0.08764		118.91000	0.11891	87.640	5.79	0.11	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	20.87000		0.02087		32.70000	0.03270	20.870	6.03	0.03	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	5.90000		0.00590		10.54000	0.01054	5.900	6.22	0.01	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.32596	109.23319			8.35023	109.14168		5.81	0.00	0.00	0	215.0
R186	On 04/08/2022	Bond Future	6.96	Call	99.86000		0.09986		99.50000	0.09950	99.860	5.59	0.07	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	789.07000		0.78907		773.84000	0.77384	789.070	5.58	0.35	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	178.50000		0.17850		196.17000	0.19617	178.500	6.76	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.50469	110.80791			8.53057	110.71585		5.55	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.64568	107.35147			8.67333	107.25886		5.53	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			330.03997	330.03997			329.74167	329.74167			0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			326.05235	326.05235			325.75256	325.75256			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.82605	330.82605			330.52410	330.52410			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.73876	327.73876			327.43714	327.43714			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			251.03565	251.03565			249.50581	249.50581			0.00	0.00	0	6,398.0
R202	On 04/08/2022	Bond Future			249.94012	249.94012			248.39166	248.39166			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			253.59876	253.59876			252.02918	252.02918			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			253.26404	253.26404			251.67171	251.67171			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			5.53134	103.21069			5.54448	103.20029		1.08	0.00	138,405,535.29	1,341	15,909.0
R2023	On 04/08/2022	Bond Future			5.66739	104.55364			5.68544	104.54376		0.76	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.38995	102.18496			5.41973	102.17578		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			9.67079	93.21594			9.65285	93.30653		8.40	0.00	74,572,752.00	800	71,506.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000			0.00000	0.00000	0.000	7.75	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.01000	0.00001			0.02000	0.00002	0.010	7.76	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	0.24000	0.00024			0.62000	0.00062	0.240	7.76	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	6.63000	0.00663			11.73000	0.01173	6.630	7.88	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	12.64000	0.01264			20.91000	0.02091	12.640	7.92	0.02	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	78.17000	0.07817			107.54000	0.10754	78.170	8.10	0.09	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,869.00000	1.86900			1,834.39000	1.83439	1,869.000	8.28	0.79	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,002.57000	1.00257			1,000.94000	1.00094	1,002.570	8.49	0.57	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	Options Interest
R2030	On	05/05/2022	Bond Future	9.65	Put	867.61000	0.86761		871.06000	0.87106	867.610	8.53	0.52	0.00	0	5,000.0
R2030	On	05/05/2022	Bond Future	9.95	Put	320.96000	0.32096		339.27000	0.33927	320.960	8.88	0.25	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	10.20	Put	119.80000	0.11980		135.26000	0.13526	119.800	9.21	0.11	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	11.04	Put	1.60000	0.00160		2.59000	0.00259	1.600	10.10	0.00	0.00	0	1,800.0
R2030	On	04/08/2022	Bond Future			9.87891	90.44543		9.85993	90.53791		8.58	0.00	0.00	0	29,835.0
R2030	On	04/08/2022	Bond Future	8.30	Call	47.02000	0.04702		53.75000	0.05375	47.020	8.06	0.03	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	9.05	Call	359.27000	0.35927		388.77000	0.38877	359.270	8.10	0.17	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	10.95	Put	381.82000	0.38182		383.25000	0.38325	381.820	9.88	0.14	0.00	0	800.0
R2030	On	03/11/2022	Bond Future			10.05894	91.75025		10.03891	91.84470		8.20	0.00	0.00	0	0.0
R2030	On	02/02/2023	Bond Future			10.21901	89.26576		10.19779	89.36259		8.25	0.00	0.00	0	0.0
R2030	On	02/02/2023	Bond Future	8.81	Call	480.78000	0.48078		503.42000	0.50342	480.780	7.65	0.15	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.66	Put	4,127.33000	4.12733		4,077.99000	4.07799	4,127.330	8.07	0.64	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.94	Put	3,349.67000	3.34967		3,308.73000	3.30873	3,349.670	8.22	0.56	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			10.03953	89.82441		10.00620	90.01525		9.79	0.00	0.00	0	141,320.0
R2032	On	05/05/2022	Bond Future	9.58	Call	109.40000	0.10940		159.44000	0.15944	109.400	9.19	0.11	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.18	Call	1,369.95000	1.36995		1,546.12000	1.54612	1,369.950	10.01	0.64	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.29	Call	1,802.67000	1.80267		1,990.06000	1.99006	1,802.670	10.17	0.73	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	10.98	Put	19.00000	0.01900		22.95000	0.02295	19.000	11.30	0.02	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	11.18	Put	6.19000	0.00619		8.15000	0.00815	6.190	11.47	0.01	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.22699	91.01466		10.19210	91.20865		9.45	0.00	0.00	0	2,140.0
R2032	On	04/08/2022	Bond Future	8.97	Call	88.10000	0.08810		104.61000	0.10461	88.100	8.32	0.05	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.40	Call	318.96000	0.31896		361.99000	0.36199	318.960	8.44	0.15	0.00	0	1,300.0
R2032	On	04/08/2022	Bond Future	9.72	Call	745.44000	0.74544		820.19000	0.82019	745.440	8.87	0.27	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	10.10	Call	1,571.58000	1.57158		1,685.27000	1.68527	1,571.580	9.31	0.45	0.00	0	1,300.0
R2032	On	04/08/2022	Bond Future	11.60	Put	247.64000	0.24764		242.36000	0.24236	247.640	11.25	0.09	0.00	0	800.0
R2032	On	03/11/2022	Bond Future			10.39901	88.17539		10.36249	88.37285		9.51	0.00	0.00	0	0.0
R2032	On	03/11/2022	Bond Future	9.31	Call	455.08000	0.45508		497.19000	0.49719	455.080	8.62	0.16	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	9.36	Call	507.29000	0.50729		552.71000	0.55271	507.290	8.68	0.17	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	9.46	Call	623.90000	0.62390		676.21000	0.67621	623.900	8.78	0.20	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	9.92	Call	1,380.75000	1.38075		1,467.42000	1.46742	1,380.750	9.25	0.35	0.00	0	750.0
R2032	On	03/11/2022	Bond Future	10.11	Put	3,375.03000	3.37503		3,278.41000	3.27841	3,375.030	9.40	0.59	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	10.16	Put	3,218.20000	3.21820		3,125.24000	3.12524	3,218.200	9.44	0.57	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	10.21	Call	2,038.45000	2.03845		2,146.55000	2.14655	2,038.450	9.48	0.45	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	10.49	Put	2,316.36000	2.31636		2,246.13000	2.24613	2,316.360	9.69	0.46	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	10.56	Put	2,159.22000	2.15922		2,093.45000	2.09345	2,159.220	9.77	0.43	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	10.67	Call	3,378.98000	3.37898		3,517.32000	3.51732	3,378.980	9.89	0.60	0.00	0	750.0
R2032	On	03/11/2022	Bond Future	11.55	Put	790.62000	0.79062		768.08000	0.76808	790.620	11.04	0.19	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	12.30	Put	366.16000	0.36616		357.34000	0.35734	366.160	11.99	0.09	0.00	0	750.0
R2032	On	02/02/2023	Bond Future			10.55023	89.63869		10.51198	89.84013		9.14	0.00	0.00	0	0.0
R2032	On	02/02/2023	Bond Future	9.31	Call	611.75000	0.61175		656.62000	0.65662	611.750	8.37	0.17	0.00	0	454.0
R2032	On	02/02/2023	Bond Future	9.47	Call	775.39000	0.77539		828.54000	0.82854	775.390	8.40	0.21	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	1,485.33000	1.48533		1,566.48000	1.56648	1,485.330	8.74	0.33	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,068.59000	4.06859		3,963.60000	3.96360	4,068.590	8.92	0.60	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	2,121.38000	2.12138		2,221.60000	2.22160	2,121.380	8.96	0.42	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,086.12000	3.08612		3,001.81000	3.00181	3,086.120	9.14	0.50	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	3,298.38000	3.29838		3,425.15000	3.42515	3,298.380	9.26	0.55	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,001.18000	1.00118		973.06000	0.97306	1,001.180	10.49	0.20	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	443.50000	0.44350		431.81000	0.43181	443.500	11.28	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			10.41366	90.93653		10.37020	91.21732		11.08	0.00	28,190,324.30	310	71,131.0	
R2035	On 04/08/2022	Bond Future			10.59885	92.10152		10.55347	92.38679		10.68	0.00	0.00	0	49,855.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	172.21000	0.17221		206.83000	0.20683	172.210	9.26	0.08	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	470.54000	0.47054		541.17000	0.54117	470.540	9.77	0.18	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,004.22000	2.00422		2,173.05000	2.17305	2,004.220	10.71	0.48	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,103.94000	2.10394		2,001.69000	2.00169	2,103.940	10.83	0.47	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,068.26000	1.06826		1,016.29000	1.01629	1,068.260	11.56	0.28	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	231.47000	0.23147		223.12000	0.22312	231.470	13.23	0.07	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.76038	88.96528		10.71312	89.25525		10.80	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	675.94000	0.67594		747.64000	0.74764	675.940	9.72	0.19	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,595.41000	1.59541		1,719.74000	1.71974	1,595.410	10.35	0.36	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,480.34000	3.48034		3,343.91000	3.34391	3,480.340	10.64	0.55	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,269.89000	2.26989		2,174.28000	2.17428	2,269.890	11.01	0.41	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	3,881.88000	3.88188		4,081.45000	4.08145	3,881.880	11.08	0.61	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	419.79000	0.41979		403.78000	0.40378	419.790	13.54	0.09	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			10.90327	90.47957		10.85400	90.77503		10.38	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	884.60000	0.88460		959.67000	0.95967	884.600	9.56	0.21	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,794.85000	1.79485		1,914.05000	1.91405	1,794.850	10.02	0.34	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,170.97000	4.17097		4,027.25000	4.02725	4,170.970	10.31	0.55	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,890.69000	3.89069		4,075.07000	4.07507	3,890.690	10.61	0.56	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,994.21000	2.99421		2,883.92000	2.88392	2,994.210	10.62	0.44	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	460.48000	0.46048		442.71000	0.44271	460.480	12.79	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			10.55180	87.12960		10.50828	87.41562		11.80	0.00	217,824,000.00	2,500	86,757.0	
R2037	On 04/08/2022	Bond Future			10.72892	84.02808		10.68356	84.31851		11.97	0.00	210,070,200.00	2,500	54,440.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	652.61000	0.65261		741.55000	0.74155	652.610	10.96	0.23	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,771.91000	1.77191		1,683.95000	1.68395	1,771.910	12.16	0.41	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	4,129.56000	4.12956		4,363.44000	4.36344	4,129.560	12.64	0.71	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	844.40000	0.84440		803.60000	0.80360	844.400	13.05	0.23	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	391.21000	0.39121		374.70000	0.37470	391.210	14.04	0.12	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.88178	85.24073		10.83463	85.53596		11.55	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			11.01966	82.39858		10.97058	82.69946		11.69	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	Options Inter
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			10.69548		89.08007		10.65192	89.38802		12.46	0.00	0.00	0	61,700.0
R2040	On 05/05/2022	Bond Future	9.82	Call	6.77000		0.00677		14.97000	0.01497	6.770	11.37	0.01	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	760.26000		0.76026		953.77000	0.95377	760.260	12.58	0.38	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.00000		0.00000		0.01000	0.00001	0.000	15.41	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.86819		85.75403		10.82279	86.06678		12.65	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	138.43000		0.13843		168.36000	0.16836	138.430	10.92	0.06	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,893.43000		1.89343		2,064.86000	2.06486	1,893.430	12.59	0.44	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	366.67000		0.36667		352.56000	0.35256	366.670	15.38	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.01723		86.99169		10.97007	87.30953		12.22	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.15205		83.92843		11.10299	84.25233		12.40	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			10.71771		85.90513		10.67404	86.22156		13.18	0.00	2,147,628,250.00	25,000	45,781.0
R2044	On 04/08/2022	Bond Future			10.88072		82.66224		10.83525	82.98346		13.40	0.00	2,066,556,000.00	25,000	30,950.0
R2044	On 03/11/2022	Bond Future			11.02106		83.85526		10.97385	84.18175		12.94	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.14768		80.86527		11.09863	81.19785		13.15	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			10.66018		84.97072		10.61642	85.29896		13.71	0.00	2,973,975,200.00	35,000	165,659.0
R2048	On 04/08/2022	Bond Future			10.81571		86.05863		10.77015	86.39184		13.24	0.00	3,012,052,050.00	35,000	38,423.0
R2048	On 04/08/2022	Bond Future	10.20	Call	774.53000		0.77453		879.01000	0.87901	774.530	12.33	0.23	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	2,898.79000		2.89879		3,119.42000	3.11942	2,898.790	13.45	0.55	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.95057		82.89770		10.90327	83.23630		13.46	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.06953		84.30962		11.02041	84.65456		12.99	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			10.37615		70.65938		10.33246	70.90774		12.42	0.00	0.00	0	19,244.0
R209	On 05/05/2022	Bond Future	9.50	Call	4.74000		0.00474		10.72000	0.01072	4.740	11.29	0.01	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	36.71000		0.03671		64.36000	0.06436	36.710	11.48	0.04	0.00	0	6,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,307.93000		1.30793		1,213.20000	1.21320	1,307.930	12.42	0.62	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	254.28000		0.25428		248.09000	0.24809	254.280	13.39	0.19	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.37000		0.00037		0.57000	0.00057	0.370	15.12	0.00	0.00	0	10,050.0
R209	On 04/08/2022	Bond Future			10.53409		71.59568		10.48873	71.84781		12.01	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.67806		69.48283		10.63100	69.73906		12.12	0.00	0.00	0	3,610.0
R209	On 03/11/2022	Bond Future	9.25	Call	214.88000		0.21488		244.67000	0.24467	214.880	10.80	0.09	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,840.44000		4.84044		4,673.87000	4.67387	4,840.440	11.56	0.72	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,847.38000		1.84738		1,770.45000	1.77045	1,847.380	12.73	0.38	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			10.80435		70.63567		10.75550	70.89679		11.69	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			218.22025	218.22025		218.21849	218.21849			0.00	0.00	0	1,062.0
R210	On 04/08/2022	Bond Future			221.16637	221.16637		221.16617	221.16617			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future			221.47057	221.47057		221.47229	221.47229			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			225.18646	225.18646		225.19008	225.19008			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			9.90176	84.53620		9.87863	84.65527		9.46	0.00	89,608,372.00	1,060	26,056.0
R213	On 04/08/2022	Bond Future			10.09733	85.62088		10.07303	85.74217		9.19	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.26814	83.33595		10.24265	83.45961		9.19	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	405.72000	0.40572		434.18000	0.43418	405.720	8.41	0.15	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	450.42000	0.45042		481.07000	0.48107	450.420	8.41	0.17	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,460.21000	3.46021		3,397.78000	3.39778	3,460.210	8.90	0.63	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,043.19000	3.04319		2,987.43000	2.98743	3,043.190	9.01	0.58	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,484.78000	2.48478		2,438.52000	2.43852	2,484.780	9.15	0.51	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,071.93000	2.07193		2,033.18000	2.03318	2,071.930	9.28	0.45	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.41757	84.75198		10.39079	84.87834		8.83	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	575.75000	0.57575		606.80000	0.60680	575.750	8.14	0.18	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,766.21000	3.76621		3,703.98000	3.70398	3,766.210	8.69	0.60	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,878.42000	2.87842		2,829.05000	2.82905	2,878.420	8.89	0.50	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,753.75000	2.75375		2,833.58000	2.83358	2,753.750	8.94	0.52	2,038,067.12	46	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	658.55000	0.65855		649.64000	0.64964	658.550	10.83	0.15	289,330.99	23	912.0
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			10.68087	67.62105		10.63717	67.87886		13.62	0.00	13,456,588.95	199	15,464.0
R214	On 04/08/2022	Bond Future			10.83862	68.48675		10.79321	68.74854		13.18	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			10.97564	66.20538		10.92859	66.47137		13.38	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.09657	67.33279		11.04779	67.60375		12.93	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 :													11,120,928,181.37	129,999	1 274 205.0
Grand Total:													11,120,928,181.37	129,999	1 274 205.0