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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/04/2022

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	820.58500		820.58500		821.01600	821.01600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	831.38600		831.38600		831.76700	831.76700			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	843.91300		843.91300		843.84500	843.84500			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	858.08800		858.08800		857.77700	857.77700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	940.45100		940.45100		942.29900	942.29900			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	952.82900		952.82900		954.63800	954.63800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	967.18600		967.18600		968.50100	968.50100			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	983.43100		983.43100		984.49200	984.49200			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	840.14800		840.14800		840.98300	840.98300			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	851.20600		851.20600		851.99600	851.99600			0.00	0.00	0	92.0
ALBI	On 03/11/2022	Index Future	864.03300		864.03300		864.36800	864.36800			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	878.54500		878.54500		878.63900	878.63900			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	11.34661		76.90807		11.34251	76.92941			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.56400		77.94885		11.56021	77.96802			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.76152		75.34778		11.76560	75.32768			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.94912		76.63441		11.95731	76.59505			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	11.75685		75.47055		11.76338	75.43102			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.95408		76.49187		11.96124	76.44971			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.13454		73.39105		12.14875	73.30948			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.29976		74.64651		12.31776	74.54550			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	828.61300		828.61300		829.47300	829.47300			0.00	3,563,035,900.00	430	558.0
GOVI	On 04/08/2022	GOVI	839.51900		839.51900		840.33400	840.33400			0.00	3,609,931,700.00	430	430.0
GOVI	On 03/11/2022	GOVI	852.16900		852.16900		852.53700	852.53700			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	866.48200		866.48200		866.61300	866.61300			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	161.01842		161.01842		160.25926	160.25926			0.00	73,746,436.36	458	5,158.0
I2025	On 04/08/2022	Bond Future	161.57457		161.57457		160.80014	160.80014			0.00	74,001,153.06	458	1,588.0
I2025	On 03/11/2022	Bond Future	164.02333		164.02333		163.15407	163.15407			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.15021		165.15021		164.22561	164.22561			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	118.44074		118.44074		117.15184	117.15184			0.00	184,175,350.70	1,555	2,745.0
I2029	On 04/08/2022	Bond Future	120.04363		120.04363		118.73345	118.73345			0.00	186,667,844.65	1,555	3,399.0
I2029	On 03/11/2022	Bond Future	120.63055		120.63055		119.23983	119.23983			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.68444		122.68444		121.24002	121.24002			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	114.00854		114.00854		112.80470	112.80470			0.00	47,883,586.80	420	2,474.0
I2033	On 04/08/2022	Bond Future	115.55145		115.55145		114.32765	114.32765			0.00	48,531,609.00	420	5,339.0
I2033	On 03/11/2022	Bond Future	115.98810		115.98810		114.68743	114.68743			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.96280		117.96280		116.61104	116.61104			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	131.71730	131.71730		130.53394	130.53394			0.00	83,113,616.30	631	3,553.0
I2038	On	04/08/2022			Bond Future	131.67403	131.67403		130.47072	130.47072			0.00	83,086,312.93	631	3,405.0
I2038	On	03/11/2022			Bond Future	133.67016	133.67016		132.38109	132.38109			0.00	0.00	0	0.0
I2038	On	02/02/2023			Bond Future	134.07283	134.07283		132.72899	132.72899			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	120.21101	120.21101		118.58031	118.58031			0.00	542,993,132.17	4,517	14,283.0
I2046	On	04/08/2022			Bond Future	121.83783	121.83783		120.18126	120.18126			0.00	550,341,478.11	4,517	7,486.0
I2046	On	03/11/2022			Bond Future	121.74849	121.74849		120.00561	120.00561			0.00	0.00	0	0.0
I2046	On	02/02/2023			Bond Future	123.82231	123.82231		122.01965	122.01965			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	124.71762	124.71762		123.77051	123.77051			0.00	45,147,778.44	362	8,430.0
I2050	On	04/08/2022			Bond Future	124.37464	124.37464		123.41077	123.41077			0.00	45,023,619.68	362	1,772.0
I2050	On	03/11/2022			Bond Future	126.25989	126.25989		125.21754	125.21754			0.00	0.00	0	0.0
I2050	On	02/02/2023			Bond Future	126.32885	126.32885		125.23807	125.23807			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	319.95900	319.95900		317.35200	317.35200			0.00	0.00	0	499.0
IGOV	On	04/08/2022			Index Future	324.25000	324.25000		321.58600	321.58600			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	329.21300	329.21300		326.33300	326.33300			0.00	0.00	0	0.0
IGOV	On	02/02/2023			Index Future	334.81900	334.81900		331.79700	331.79700			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	4.50000	95.50000		4.53000	95.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.87500	95.12500		4.90000	95.10000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/07/2022			Jibar Tradeable Future	4.96500	95.03500		5.00000	95.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/08/2022			Jibar Tradeable Future	5.32000	94.68000		5.39000	94.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.38000	94.62000		5.47000	94.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.16500	93.83500		6.26000	93.74000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.49500	93.50500		6.61500	93.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.68000	93.32000		6.80000	93.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.90500	93.09500		6.99500	93.00500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.96500	93.03500		7.05500	92.94500			0.00	0.00	0	72.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	7.18500	92.81500		7.29000	92.71000			0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	8.12725	113.00206		8.12205	113.02285		5.57	0.00	1,971,433,938.76	17,446	62,451.0
R186	On	05/05/2022	6.73	Call	Bond Future	0.05000	0.00005		0.08000	0.00008	0.050	5.44	0.00	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	6.53000	0.00653		7.93000	0.00793	6.530	5.33	0.01	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	27.32000	0.02732		31.47000	0.03147	27.320	5.35	0.04	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	243.15000	0.24315		259.58000	0.25958	243.150	5.43	0.26	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	651.46000	0.65146		675.68000	0.67568	651.460	5.53	0.52	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,172.21000	1.17221		1,198.71000	1.19871	1,172.210	5.62	0.71	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	83.36000	0.08336		87.64000	0.08764	83.360	5.79	0.11	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	19.01000	0.01901		20.87000	0.02087	19.010	6.03	0.03	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	5.15000	0.00515		5.90000	0.00590	5.150	6.22	0.01	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.33059	109.21573		8.32596	109.23319		5.81	0.00	2,033,924,539.79	18,623	17,615.0
R186	On 04/08/2022	Bond Future	6.96	Call	96.78000	0.09678		99.86000	0.09986	96.780	5.59	0.07	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	777.49000	0.77749		789.07000	0.78907	777.490	5.58	0.35	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	177.13000	0.17713		178.50000	0.17850	177.130	6.76	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.49370	110.84704		8.50469	110.80791		5.55	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.62576	107.41826		8.64568	107.35147		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			330.21441	330.21441		330.03997	330.03997			0.00	70,996,098.15	215	752.0
R197	On 04/08/2022	Bond Future			326.23974	326.23974		326.05235	326.05235			0.00	70,141,544.10	215	215.0
R197	On 03/11/2022	Bond Future			331.18476	331.18476		330.82605	330.82605			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.18302	328.18302		327.73876	327.73876			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			253.65763	253.65763		251.03565	251.03565			0.00	180,096,917.30	710	6,038.0
R202	On 04/08/2022	Bond Future			252.60560	252.60560		249.94012	249.94012			0.00	179,349,976.00	710	801.0
R202	On 03/11/2022	Bond Future			256.43363	256.43363		253.59876	253.59876			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			256.20899	256.20899		253.26404	253.26404			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			5.50243	103.23359		5.53134	103.21069		1.08	0.00	354,813,848.83	3,437	15,976.0
R2023	On 04/08/2022	Bond Future			5.61855	104.58040		5.66739	104.55364		0.76	0.00	582,512,828.00	5,570	7,954.0
R2023	On 03/11/2022	Bond Future			5.13145	102.26476		5.38995	102.18496		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			9.69066	93.11573		9.67079	93.21594		8.40	0.00	2,363,742,806.05	25,385	77,336.0
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	0.00000	0.00000		0.01000	0.00001	0.000	7.76	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	0.15000	0.00015		0.24000	0.00024	0.150	7.76	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	4.75000	0.00475		6.63000	0.00663	4.750	7.88	0.01	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	9.37000	0.00937		12.64000	0.01264	9.370	7.92	0.01	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	63.81000	0.06381		78.17000	0.07817	63.810	8.10	0.08	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,937.60000	1.93760		1,869.00000	1.86900	1,937.600	8.28	0.81	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,043.60000	1.04360		1,002.57000	1.00257	1,043.600	8.49	0.59	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	903.28000	0.90328	867.61000	0.86761	903.280	8.53	0.54	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	332.22000	0.33222	320.96000	0.32096	332.220	8.88	0.26	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	122.25000	0.12225	119.80000	0.11980	122.250	9.21	0.12	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1.47000	0.00147	1.60000	0.00160	1.470	10.10	0.00	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.89918	90.34681	9.87891	90.44543		8.58	0.00	1,806,755,506.38	19,998	43,289.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	42.98000	0.04298	47.02000	0.04702	42.980	8.06	0.03	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	338.68000	0.33868	359.27000	0.35927	338.680	8.10	0.16	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	391.25000	0.39125	381.82000	0.38182	391.250	9.88	0.15	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.07011	91.69763	10.05894	91.75025		8.20	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			10.22571	89.23522	10.21901	89.26576		8.25	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	473.64000	0.47364	480.78000	0.48078	473.640	7.65	0.15	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,142.81000	4.14281	4,127.33000	4.12733	4,142.810	8.07	0.64	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,362.46000	3.36246	3,349.67000	3.34967	3,362.460	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			10.07047	89.64775	10.03953	89.82441		9.79	0.00	1,409,531,573.25	15,723	141,407.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	84.27000	0.08427	109.40000	0.10940	84.270	9.19	0.09	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,240.75000	1.24075	1,369.95000	1.36995	1,240.750	10.01	0.61	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,658.50000	1.65850	1,802.67000	1.80267	1,658.500	10.17	0.71	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	19.90000	0.01990	19.00000	0.01900	19.900	11.30	0.02	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	6.35000	0.00635	6.19000	0.00619	6.350	11.47	0.01	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.25877	90.83846	10.22699	91.01466		9.45	0.00	1,512,551,197.46	16,651	15,374.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	77.81000	0.07781	88.10000	0.08810	77.810	8.32	0.05	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.40	Call	289.83000	0.28983	318.96000	0.31896	289.830	8.44	0.14	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	691.83000	0.69183	745.44000	0.74544	691.830	8.87	0.26	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,485.20000	1.48520	1,571.58000	1.57158	1,485.200	9.31	0.44	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	259.80000	0.25980	247.64000	0.24764	259.800	11.25	0.09	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.42357	88.04293	10.39901	88.17539		9.51	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	431.46000	0.43146	455.08000	0.45508	431.460	8.62	0.15	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	481.70000	0.48170	507.29000	0.50729	481.700	8.68	0.16	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	594.16000	0.59416	623.90000	0.62390	594.160	8.78	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,329.68000	1.32968	1,380.75000	1.38075	1,329.680	9.25	0.34	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,447.26000	3.44726	3,375.03000	3.37503	3,447.260	9.40	0.59	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,288.05000	3.28805	3,218.20000	3.21820	3,288.050	9.44	0.58	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,973.46000	1.97346	2,038.45000	2.03845	1,973.460	9.48	0.44	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,371.00000	2.37100	2,316.36000	2.31636	2,371.000	9.69	0.46	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,210.81000	2.21081	2,159.22000	2.15922	2,210.810	9.77	0.44	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	3,293.53000	3.29353	3,378.98000	3.37898	3,293.530	9.89	0.59	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	811.12000	0.81112	790.62000	0.79062	811.120	11.04	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	375.59000	0.37559	366.16000	0.36616	375.590	11.99	0.10	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.57166	89.52610	10.55023	89.63869		9.14	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	589.52000	0.58952	611.75000	0.61175	589.520	8.37	0.17	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	748.84000	0.74884	775.39000	0.77539	748.840	8.40	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	Options Inter
R2032	On 02/02/2023	Bond Future	9.92	Call	1,443.93000		1.44393	1,485.33000	1.48533	1,443.930		8.74	0.33	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,131.48000		4.13148	4,068.59000	4.06859	4,131.480		8.92	0.60	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	2,069.61000		2.06961	2,121.38000	2.12138	2,069.610		8.96	0.41	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,137.54000		3.13754	3,086.12000	3.08612	3,137.540		9.14	0.50	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	3,231.79000		3.23179	3,298.38000	3.29838	3,231.790		9.26	0.54	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,020.03000		1.02003	1,001.18000	1.00118	1,020.030		10.49	0.21	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	452.02000		0.45202	443.50000	0.44350	452.020		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			10.41942		90.89941	10.41366	90.93653			11.08	0.00	839,001,554.30	9,230	71,286.0
R2035	On 04/08/2022	Bond Future			10.60438		92.06685	10.59885	92.10152			10.68	0.00	852,078,696.75	9,255	56,033.0
R2035	On 04/08/2022	Bond Future	9.53	Call	166.34000		0.16634	172.21000	0.17221	166.340		9.26	0.08	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	458.78000		0.45878	470.54000	0.47054	458.780		9.77	0.17	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,977.98000		1.97798	2,004.22000	2.00422	1,977.980		10.71	0.48	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,110.56000		2.11056	2,103.94000	2.10394	2,110.560		10.83	0.47	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,069.20000		1.06920	1,068.26000	1.06826	1,069.200		11.56	0.28	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	229.87000		0.22987	231.47000	0.23147	229.870		13.23	0.07	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.75853		88.97661	10.76038	88.96528			10.80	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future	9.82	Call	673.80000		0.67380	675.94000	0.67594	673.800		9.72	0.19	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	1,593.18000		1.59318	1,595.41000	1.59541	1,593.180		10.35	0.36	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,467.28000		3.46728	3,480.34000	3.48034	3,467.280		10.64	0.55	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,258.32000		2.25832	2,269.89000	2.26989	2,258.320		11.01	0.41	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	3,881.90000		3.88190	3,881.88000	3.88188	3,881.900		11.08	0.61	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	415.02000		0.41502	419.79000	0.41979	415.020		13.54	0.09	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			10.89762		90.51338	10.90327	90.47957			10.38	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	887.90000		0.88790	884.60000	0.88460	887.900		9.56	0.21	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,801.44000		1.80144	1,794.85000	1.79485	1,801.440		10.02	0.35	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,146.76000		4.14676	4,170.97000	4.17097	4,146.760		10.31	0.55	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	3,903.87000		3.90387	3,890.69000	3.89069	3,903.870		10.61	0.56	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,973.67000		2.97367	2,994.21000	2.99421	2,973.670		10.62	0.44	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	454.57000		0.45457	460.48000	0.46048	454.570		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			10.55785		87.08995	10.55180	87.12960			11.80	0.00	772,400,766.55	8,869	89,075.0
R2037	On 04/08/2022	Bond Future			10.73478		83.99067	10.72892	84.02808			11.97	0.00	667,725,826.50	7,950	57,234.0
R2037	On 04/08/2022	Bond Future	10.10	Call	637.52000		0.63752	652.61000	0.65261	637.520		10.96	0.22	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	1,777.62000		1.77762	1,771.91000	1.77191	1,777.620		12.16	0.41	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	4,094.18000		4.09418	4,129.56000	4.12956	4,094.180		12.64	0.71	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	844.84000		0.84484	844.40000	0.84440	844.840		13.05	0.23	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	389.92000		0.38992	391.21000	0.39121	389.920		14.04	0.12	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			10.88079		85.24691	10.88178	85.24073			11.55	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.01514		82.42622	11.01966	82.39858			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	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			10.69166		89.10701		10.69548	89.08007		12.46	0.00	0.00	0	61,700.0
R2040	On 05/05/2022	Bond Future	9.82	Call	5.84000		0.00584		6.77000	0.00677	5.840	11.37	0.01	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	747.51000		0.74751		760.26000	0.76026	747.510	12.58	0.39	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.41	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.86380		85.78419		10.86819	85.75403		12.65	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	137.50000		0.13750		138.43000	0.13843	137.500	10.92	0.06	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,896.26000		1.89626		1,893.43000	1.89343	1,896.260	12.59	0.44	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	358.00000		0.35800		366.67000	0.36667	358.000	15.38	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.00596		87.06748		11.01723	86.99169		12.22	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.13706		84.02719		11.15205	83.92843		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			10.71436		85.92933		10.71771	85.90513		13.18	0.00	756,178,104.00	8,800	46,437.0
R2044	On 04/08/2022	Bond Future			10.87686		82.68943		10.88072	82.66224		13.40	0.00	256,419,922.43	3,101	33,189.0
R2044	On 03/11/2022	Bond Future			11.01074		83.92645		11.02106	83.85526		12.94	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.13389		80.95855		11.14768	80.86527		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			10.65729		84.99233		10.66018	84.97072		13.71	0.00	11,096,768,589.46	130,562	137,761.0
R2048	On 04/08/2022	Bond Future			10.81233		86.08327		10.81571	86.05863		13.24	0.00	11,236,449,233.10	130,530	168,105.0
R2048	On 04/08/2022	Bond Future	10.20	Call	772.33000		0.77233		774.53000	0.77453	772.330	12.33	0.23	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	2,901.23000		2.90123		2,898.79000	2.89879	2,901.230	13.45	0.55	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.94098		82.96615		10.95057	82.89770		13.46	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.05663		84.39996		11.06953	84.30962		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			10.38322		70.61930		10.37615	70.65938		12.42	0.00	0.00	0	19,244.0
R209	On 05/05/2022	Bond Future	9.50	Call	3.70000		0.00370		4.74000	0.00474	3.700	11.29	0.01	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	31.21000		0.03121		36.71000	0.03671	31.210	11.48	0.04	0.00	0	6,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,314.95000		1.31495		1,307.93000	1.30793	1,314.950	12.42	0.63	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	248.05000		0.24805		254.28000	0.25428	248.050	13.39	0.19	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.29000		0.00029		0.37000	0.00037	0.290	15.12	0.00	0.00	0	10,050.0
R209	On 04/08/2022	Bond Future			10.54102		71.55728		10.53409	71.59568		12.01	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.67853		69.48027		10.67806	69.48283		12.12	0.00	0.00	0	3,610.0
R209	On 03/11/2022	Bond Future	9.25	Call	212.53000		0.21253		214.88000	0.21488	212.530	10.80	0.09	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,837.32000		4.83732		4,840.44000	4.84044	4,837.320	11.56	0.72	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,842.20000		1.84220		1,847.38000	1.84738	1,842.200	12.73	0.38	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			10.80155		70.65060		10.80435	70.63567		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			220.85433	220.85433		218.22025	218.22025			0.00	188,830,452.15	855	1,062.0
R210	On 04/08/2022	Bond Future			223.84317	223.84317		221.16637	221.16637			0.00	191,385,910.35	855	855.0
R210	On 03/11/2022	Bond Future			224.30076	224.30076		221.47057	221.47057			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			228.12067	228.12067		225.18646	225.18646			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			9.92729	84.40502		9.90176	84.53620		9.46	0.00	0.00	0	26,056.0
R213	On 04/08/2022	Bond Future			10.12348	85.49061		10.09733	85.62088		9.19	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.28648	83.24712		10.26814	83.33595		9.19	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	389.40000	0.38940		405.72000	0.40572	389.400	8.41	0.15	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	432.75000	0.43275		450.42000	0.45042	432.750	8.41	0.16	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,511.66000	3.51166		3,460.21000	3.46021	3,511.660	8.90	0.64	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,090.10000	3.09010		3,043.19000	3.04319	3,090.100	9.01	0.59	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,525.05000	2.52505		2,484.78000	2.48478	2,525.050	9.15	0.52	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,106.79000	2.10679		2,071.93000	2.07193	2,106.790	9.28	0.46	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.43229	84.68263		10.41757	84.75198		8.83	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	560.88000	0.56088		575.75000	0.57575	560.880	8.14	0.17	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,803.60000	3.80360		3,766.21000	3.76621	3,803.600	8.69	0.60	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,908.86000	2.90886		2,878.42000	2.87842	2,908.860	8.89	0.51	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,713.28000	2.71328		2,753.75000	2.75375	2,713.280	8.94	0.52	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	665.60000	0.66560		658.55000	0.65855	665.600	10.83	0.15	0.00	0	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			10.67786	67.63876		10.68087	67.62105		13.62	0.00	0.00	0	15,464.0
R214	On 04/08/2022	Bond Future			10.83511	68.50693		10.83862	68.48675		13.18	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future			10.96588	66.26042		10.97564	66.20538		13.38	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.08348	67.40533		11.09657	67.33279		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 :													48,530,769,347.86	451,436	1 443 010.0
Grand Total:													48,530,769,347.86	451,436	1 443 010.0