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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/04/2022

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	819.38200		819.38200		820.33600	820.33600			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	830.15000		830.15000		831.12400	831.12400			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	842.64300		842.64300		843.64000	843.64000			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	856.78200		856.78200		857.80300	857.80300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	935.25900		935.25900		937.70800	937.70800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	947.54900		947.54900		950.04000	950.04000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	961.80900		961.80900		964.34600	964.34600			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	977.94700		977.94700		980.53500	980.53500			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	835.51300		835.51300		837.88400	837.88400			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	846.49300		846.49300		848.90300	848.90300			0.00	33,859,720.00	4	96.0
ALBI	On 03/11/2022	Index Future	859.23200		859.23200		861.68700	861.68700			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	873.64900		873.64900		876.15200	876.15200			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	11.44254		76.41123		11.39964	76.63286			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.66434		77.44368		11.61945	77.66910			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.86635		74.83352		11.81943	75.06309			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.05872		76.11008		12.00965	76.34420			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	11.84815		74.92103		11.80000	75.21001			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.04946		75.93337		11.99916	76.22703			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.23410		72.82272		12.18159	73.12156			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.40356		74.06720		12.34882	74.37175			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	824.02800		824.02800		826.36500	826.36500			0.00	0.00	0	558.0
GOVI	On 04/08/2022	GOVI	834.85600		834.85600		837.23300	837.23300			0.00	0.00	0	430.0
GOVI	On 03/11/2022	GOVI	847.42100		847.42100		849.84100	849.84100			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	861.64000		861.64000		864.10700	864.10700			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	160.88638		160.88638		160.99547	160.99547			0.00	0.00	0	611.0
I2025	On 04/08/2022	Bond Future	161.43719		161.43719		161.54938	161.54938			0.00	0.00	0	6,124.0
I2025	On 03/11/2022	Bond Future	163.88081		163.88081		163.99624	163.99624			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.00190		165.00190		165.12032	165.12032			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	118.44549		118.44549		118.44315	118.44315			0.00	0.00	0	2,554.0
I2029	On 04/08/2022	Bond Future	120.04589		120.04589		120.04480	120.04480			0.00	0.00	0	3,568.0
I2029	On 03/11/2022	Bond Future	120.63031		120.63031		120.63027	120.63027			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.68212		122.68212		122.68314	122.68314			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	115.00085		115.00085		115.43703	115.43703			0.00	0.00	0	2,162.0
I2033	On 04/08/2022	Bond Future	116.55477		116.55477		116.99809	116.99809			0.00	0.00	0	5,647.0
I2033	On 03/11/2022	Bond Future	117.00426		117.00426		117.45524	117.45524			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	118.99416		118.99416		119.45386	119.45386			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			132.08012		132.08012		132.47940	132.47940			0.00	0.00	0	1,830.0
I2038	On 04/08/2022	Bond Future			132.03883		132.03883		132.44473	132.44473			0.00	0.00	0	5,129.0
I2038	On 03/11/2022	Bond Future			134.03800		134.03800		134.45131	134.45131			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			134.44391		134.44391		134.86496	134.86496			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			120.52623		120.52623		120.52175	120.52175			0.00	948,059,325.18	7,866	6,004.0
I2046	On 04/08/2022	Bond Future			122.15491		122.15491		122.15146	122.15146			0.00	960,870,522.06	7,866	15,759.0
I2046	On 03/11/2022	Bond Future			122.06751		122.06751		122.06520	122.06520			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			124.14466		124.14466		124.14350	124.14350			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			125.07942		125.07942		125.66419	125.66419			0.00	677,430,138.72	5,416	1,672.0
I2050	On 04/08/2022	Bond Future			124.73867		124.73867		125.33248	125.33248			0.00	675,584,636.72	5,416	8,534.0
I2050	On 03/11/2022	Bond Future			126.62699		126.62699		127.23112	127.23112			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			126.69896		126.69896		127.31434	127.31434			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			320.51800		320.51800		320.97400	320.97400			0.00	0.00	0	374.0
IGOV	On 04/08/2022	Index Future			324.80900		324.80900		325.27500	325.27500			0.00	0.00	0	109.0
IGOV	On 03/11/2022	Index Future			329.77600		329.77600		330.25200	330.25200			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			335.38600		335.38600		335.87300	335.87300			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.40000		95.60000		4.41000	95.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.49000		95.51000		4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.82500		95.17500		4.86500	95.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.91500		95.08500		4.96000	95.04000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.26000		94.74000		5.31000	94.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.34500		94.65500		5.39500	94.60500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.08000		93.92000		6.12000	93.88000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.42000		93.58000		6.47000	93.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.61500		93.38500		6.66000	93.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.81500		93.18500		6.84500	93.15500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.88500		93.11500		6.90500	93.09500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.10000		92.90000		7.13500	92.86500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.16793		112.83964		8.13492	112.97142		5.13	0.00	0.00	0	62,459.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.89	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	1.36000		0.00136		2.34000	0.00234	1.360	4.85	0.00	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	8.64000		0.00864		13.14000	0.01314	8.640	4.85	0.02	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	154.75000		0.15475		193.17000	0.19317	154.750	5.07	0.20	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	508.64000	0.50864		586.41000	0.58641	508.640	5.21	0.47	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,009.05000	1.00905		1,113.99000	1.11399	1,009.050	5.36	0.69	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	77.84000	0.07784		70.81000	0.07081	77.840	5.60	0.11	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	15.53000	0.01553		14.43000	0.01443	15.530	5.84	0.03	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	3.53000	0.00353		3.38000	0.00338	3.530	6.01	0.01	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.37490	109.04877		8.33913	109.18352		5.34	0.00	245,577,830.04	2,252	22,212.0	
R186	On 04/08/2022	Bond Future	6.96	Call	34.12000	0.03412		39.51000	0.03951	34.120	4.72	0.03	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	626.25000	0.62625		674.67000	0.67467	626.250	5.19	0.31	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	135.13000	0.13513		127.25000	0.12725	135.130	6.22	0.08	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.54194	110.67544		8.50319	110.81325		5.06	0.00	0.00	0	0.0	
R186	On 02/02/2023	Bond Future			8.67842	107.24182		8.63629	107.38295		5.15	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			330.44719	330.44719		330.66362	330.66362			0.00	0.00	0	640.0	
R197	On 04/08/2022	Bond Future			326.46867	326.46867		326.69139	326.69139			0.00	0.00	0	328.0	
R197	On 03/11/2022	Bond Future			331.41093	331.41093		331.64016	331.64016			0.00	0.00	0	0.0	
R197	On 02/02/2023	Bond Future			328.40284	328.40284		328.63943	328.63943			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			254.15038	254.15038		253.66658	253.66658			0.00	1,426,800,233.32	5,614	786.0	
R202	On 04/08/2022	Bond Future			253.09978	253.09978		252.61187	252.61187			0.00	1,420,902,164.92	5,614	6,489.0	
R202	On 03/11/2022	Bond Future			256.93044	256.93044		256.43752	256.43752			0.00	0.00	0	0.0	
R202	On 02/02/2023	Bond Future			256.70756	256.70756		256.20883	256.20883			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			5.55075	103.19532		5.55343	103.19320		0.98	0.00	0.00	0	15,976.0	
R2023	On 04/08/2022	Bond Future			5.69408	104.53903		5.69602	104.53797		0.86	0.00	0.00	0	9,989.0	
R2023	On 03/11/2022	Bond Future			5.27196	102.22137		5.27222	102.22129		0.49	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			9.78683	92.63271		9.73877	92.87368		8.15	0.00	555,796.26	6	77,840.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.49	0.00	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	0.00000	0.00000		0.00000	0.00000	0.000	7.50	0.00	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	0.01000	0.00001		0.04000	0.00004	0.010	7.51	0.00	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	0.80000	0.00080		1.65000	0.00165	0.800	7.53	0.00	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	1.84000	0.00184		3.59000	0.00359	1.840	7.55	0.00	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.15	Call	19.11000	0.01911		31.06000	0.03106	19.110	7.60	0.03	0.00	0	7,500.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,303.54000	2.30354		2,099.08000	2.09908	2,303.540	7.73	0.90	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.60	Put	1,279.66000	1.27966		1,132.94000	1.13294	1,279.660	7.99	0.70	0.00	0	5,000.0	

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R2030	On 05/05/2022	Bond Future	9.65	Put	1,111.97000		1.11197		978.86000	0.97886	1,111.970	8.05	0.65	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	404.16000		0.40416		345.73000	0.34573	404.160	8.39	0.33	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	144.87000		0.14487		122.76000	0.12276	144.870	8.79	0.14	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	1.54000		0.00154		1.37000	0.00137	1.540	9.93	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.00059		89.85545		9.94991	90.10058		8.42	0.00	336,059,383.00	3,740	47,029.0
R2030	On 04/08/2022	Bond Future	8.30	Call	27.61000		0.02761		33.66000	0.03366	27.610	7.99	0.02	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	224.31000		0.22431		259.07000	0.25907	224.310	7.77	0.12	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	404.51000		0.40451		371.70000	0.37170	404.510	9.44	0.16	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.17677		91.19717		10.12347	91.44681		7.93	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.33813		88.72469		10.28194	88.97940		7.94	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	347.74000		0.34774		382.43000	0.38243	347.740	7.36	0.12	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,381.14000		4.38114		4,213.97000	4.21397	4,381.140	7.76	0.68	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,553.86000		3.55386		3,407.41000	3.40741	3,553.860	7.91	0.60	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			10.16196		89.12807		10.11876	89.37295		9.45	0.00	0.00	0	132,735.0
R2032	On 05/05/2022	Bond Future	9.58	Call	28.86000		0.02886		44.58000	0.04458	28.860	8.73	0.04	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	883.91000		0.88391		1,037.30000	1.03730	883.910	9.76	0.52	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	1,255.42000		1.25542		1,434.73000	1.43473	1,255.420	9.97	0.64	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	24.37000		0.02437		21.56000	0.02156	24.370	11.17	0.03	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	7.52000		0.00752		6.75000	0.00675	7.520	11.36	0.01	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.35459		90.31003		10.30934	90.55905		9.09	0.00	273,458,770.84	3,028	19,742.0
R2032	On 04/08/2022	Bond Future	8.97	Call	38.61000		0.03861		46.84000	0.04684	38.610	7.87	0.03	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	213.36000		0.21336		245.33000	0.24533	213.360	8.40	0.11	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	544.81000		0.54481		607.87000	0.60787	544.810	8.82	0.22	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	1,226.10000		1.22610		1,333.76000	1.33376	1,226.100	9.19	0.39	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	11.60	Put	301.25000		0.30125		279.64000	0.27964	301.250	11.21	0.11	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.52384		87.50490		10.47647	87.75853		9.26	0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	306.90000		0.30690		340.97000	0.34097	306.900	8.30	0.12	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	339.20000		0.33920		376.09000	0.37609	339.200	8.29	0.13	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	411.92000		0.41192		454.90000	0.45490	411.920	8.28	0.15	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	1,031.85000		1.03185		1,113.86000	1.11386	1,031.850	8.75	0.30	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,650.58000		3.65058		3,496.88000	3.49688	3,650.580	8.94	0.64	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,482.16000		3.48216		3,333.19000	3.33319	3,482.160	8.99	0.62	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,620.64000		1.62064		1,730.03000	1.73003	1,620.640	9.03	0.40	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,502.33000		2.50233		2,384.03000	2.38403	2,502.330	9.25	0.50	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,324.86000		2.32486		2,212.81000	2.21281	2,324.860	9.31	0.47	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,842.68000		2.84268		2,993.81000	2.99381	2,842.680	9.40	0.56	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	807.97000		0.80797		762.47000	0.76247	807.970	10.49	0.20	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	368.95000		0.36895		347.46000	0.34746	368.950	11.52	0.10	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.67661		88.97749		10.62702	89.23614		8.89	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	447.85000		0.44785		487.84000	0.48784	447.850	8.10	0.14	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	579.41000		0.57941		628.24000	0.62824	579.410	8.12	0.17	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	1,191.80000	1.19180		1,272.96000	1.27296	1,191.800	8.47	0.29	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,385.15000	4.38515		4,226.52000	4.22652	4,385.150	8.66	0.64	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,764.61000	1.76461		1,869.40000	1.86940	1,764.610	8.71	0.38	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,332.98000	3.33298		3,201.09000	3.20109	3,332.980	8.89	0.54	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,849.50000	2.84950		2,989.22000	2.98922	2,849.500	9.00	0.51	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,075.55000	1.07555		1,024.14000	1.02414	1,075.550	10.26	0.22	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	471.58000	0.47158		447.35000	0.44735	471.580	11.06	0.11	0.00	0	750.00	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2035	On 05/05/2022	Bond Future			10.51602	90.28013		10.47278	90.55657		10.74	0.00	6,771,009.75	75	71,319.00	
R2035	On 04/08/2022	Bond Future			10.70532	91.43734		10.66013	91.71837		10.35	0.00	0.00	0	56,033.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	97.53000	0.09753		115.59000	0.11559	97.530	8.91	0.05	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	310.18000	0.31018		354.04000	0.35404	310.180	9.42	0.13	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	1,607.24000	1.60724		1,740.09000	1.74009	1,607.240	10.39	0.43	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,338.04000	2.33804		2,204.71000	2.20471	2,338.040	10.51	0.52	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,185.68000	1.18568		1,109.19000	1.10919	1,185.680	11.26	0.31	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	246.66000	0.24666		229.01000	0.22901	246.660	12.92	0.08	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			10.86370	88.33608		10.81659	88.62217		10.51	0.00	0.00	0	0.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	497.39000	0.49739		548.07000	0.54807	497.390	9.40	0.16	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,294.48000	1.29448		1,392.65000	1.39265	1,294.480	10.06	0.31	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,742.61000	3.74261		3,583.18000	3.58318	3,742.610	10.35	0.59	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,443.25000	2.44325		2,326.16000	2.32616	2,443.250	10.73	0.44	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	3,415.58000	3.41558		3,590.18000	3.59018	3,415.580	10.81	0.58	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	442.62000	0.44262		417.98000	0.41798	442.620	13.30	0.10	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			11.00726	89.86060		10.95813	90.15225		10.10	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	686.61000	0.68661		743.15000	0.74315	686.610	9.25	0.18	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,495.52000	1.49552		1,592.72000	1.59272	1,495.520	9.74	0.31	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,416.01000	4.41601		4,253.34000	4.25334	4,416.010	10.03	0.58	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,449.40000	3.44940		3,611.80000	3.61180	3,449.400	10.34	0.53	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,170.26000	3.17026		3,041.83000	3.04183	3,170.260	10.35	0.47	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	477.00000	0.47700		452.60000	0.45260	477.000	12.55	0.10	0.00	0	1,000.00	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 05/05/2022	Bond Future			10.64954	86.49238		10.60624	86.77380		11.42	0.00	12,022,440.82	139	53,881.00	
R2037	On 04/08/2022	Bond Future			10.83045	83.38334		10.78526	83.66940		11.58	0.00	0.00	0	78,333.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	450.30000	0.45030		508.83000	0.50883	450.300	10.54	0.18	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,951.44000	1.95144		1,833.84000	1.83384	1,951.440	11.77	0.45	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,596.97000	3.59697		3,801.54000	3.80154	3,596.970	12.28	0.68	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	923.52000	0.92352		861.31000	0.86131	923.520	12.69	0.25	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	419.39000	0.41939		389.62000	0.38962	419.390	13.69	0.13	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			10.98028	84.62890		10.93327	84.92007		11.21	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.11870	81.79630		11.06975	82.09316		11.36	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.77841	88.49847		10.73505	88.80180		12.05	0.00	8,672,850.06	98	52,257.0
R2040	On 05/05/2022	Bond Future	9.82	Call	0.94000	0.00094		1.91000	0.00191	0.940	10.78	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	427.71000	0.42771		540.82000	0.54082	427.710	11.66	0.28	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	15.37	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.95431	85.16562		10.90907	85.47393		12.25	0.00	0.00	0	58,694.0
R2040	On 04/08/2022	Bond Future	9.70	Call	79.66000	0.07966		95.22000	0.09522	79.660	10.49	0.04	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,543.00000	1.54300		1,677.71000	1.67771	1,543.000	12.18	0.39	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	376.14000	0.37614		349.89000	0.34989	376.140	14.98	0.11	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.10005	86.43798		11.05302	86.75171		11.86	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.23493	83.38563		11.18600	83.70542		12.05	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			10.80637	85.26873		10.75282	85.65215		12.74	0.00	0.00	0	46,433.0
R2044	On 04/08/2022	Bond Future			10.97277	82.01826		10.91697	82.40764		12.96	0.00	0.00	0	34,116.0
R2044	On 03/11/2022	Bond Future			11.11035	83.24363		11.05241	83.63965		12.56	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.23739	80.26282		11.17720	80.66620		12.77	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			10.73941	84.38207		10.69585	84.70481		13.24	0.00	0.00	0	137,761.0
R2048	On 04/08/2022	Bond Future			10.89794	85.46311		10.85253	85.79105		12.80	0.00	0.00	0	168,105.0
R2048	On 04/08/2022	Bond Future	10.20	Call	562.01000	0.56201		633.47000	0.63347	562.010	11.85	0.19	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	2,463.82000	2.46382		2,647.22000	2.64722	2,463.820	13.01	0.52	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			11.02992	82.33513		10.98275	82.66873		13.06	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.14900	83.75694		11.10001	84.09686		12.61	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			10.48031	70.07222		10.43682	70.31653		12.04	0.00	0.00	0	19,244.0
R209	On 05/05/2022	Bond Future	9.50	Call	0.52000	0.00052		1.09000	0.00109	0.520	10.75	0.00	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	7.34000	0.00734		12.65000	0.01265	7.340	10.83	0.01	0.00	0	6,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,601.20000	1.60120		1,440.40000	1.44040	1,601.200	11.51	0.74	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	293.59000	0.29359		254.74000	0.25474	293.590	12.59	0.23	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.26000	0.00026		0.25000	0.00025	0.260	14.82	0.00	0.00	0	10,050.0
R209	On 04/08/2022	Bond Future			10.64191	71.00148		10.59671	71.24971		11.65	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.78325	68.91486		10.73631	69.16750		11.79	0.00	0.00	0	3,610.0
R209	On 03/11/2022	Bond Future	9.25	Call	143.46000	0.14346		161.95000	0.16195	143.460	10.47	0.06	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,125.28000	5.12528		4,937.99000	4.93799	5,125.280	10.83	0.77	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,918.87000	1.91887		1,823.61000	1.82361	1,918.870	12.06	0.41	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			10.91023	70.07445		10.86150	70.33195		11.38	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	220.49506	220.49506		220.97643	220.97643			0.00	0.00	0	988.0
R210	On	04/08/2022			Bond Future	223.47433	223.47433		223.96446	223.96446			0.00	0.00	0	928.0
R210	On	03/11/2022			Bond Future	223.92121	223.92121		224.42102	224.42102			0.00	0.00	0	0.0
R210	On	02/02/2023			Bond Future	227.73086	227.73086		228.24101	228.24101			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	10.01864	83.93781		9.98056	84.13216		9.24	0.00	0.00	0	26,056.0
R213	On	04/08/2022			Bond Future	10.21934	85.01530		10.17935	85.21316		8.88	0.00	0.00	0	0.0
R213	On	03/11/2022			Bond Future	10.38684	82.76321		10.34494	82.96480		8.83	0.00	0.00	0	0.0
R213	On	03/11/2022	9.13	Call	Bond Future	285.13000	0.28513		312.41000	0.31241	285.130	8.15	0.12	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	327.38000	0.32738		357.67000	0.35767	327.380	8.20	0.13	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	3,779.68000	3.77968		3,649.52000	3.64952	3,779.680	8.72	0.68	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	3,329.79000	3.32979		3,209.66000	3.20966	3,329.790	8.82	0.63	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	2,728.98000	2.72898		2,624.02000	2.62402	2,728.980	8.97	0.55	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	2,289.50000	2.28950		2,197.26000	2.19726	2,289.500	9.13	0.49	0.00	0	200.0
R213	On	02/02/2023			Bond Future	10.53747	84.18927		10.49353	84.39491		8.61	0.00	0.00	0	0.0
R213	On	02/02/2023	9.16	Call	Bond Future	433.28000	0.43328		466.45000	0.46645	433.280	7.90	0.15	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	3,989.30000	3.98930		3,863.04000	3.86304	3,989.300	8.30	0.64	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	3,044.18000	3.04418		2,938.99000	2.93899	3,044.180	8.51	0.54	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	2,344.62000	2.34462		2,449.92000	2.44992	2,344.620	8.57	0.48	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	646.59000	0.64659		618.92000	0.61892	646.590	10.34	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	10.76995	67.10029		10.72140	67.38332		13.18	0.00	0.00	0	15,464.0
R214	On	04/08/2022			Bond Future	10.93089	67.95976		10.88040	68.24731		12.76	0.00	0.00	0	1,337.0
R214	On	03/11/2022			Bond Future	11.06517	65.70387		11.01283	65.99633		13.00	0.00	0.00	0	0.0
R214	On	02/02/2023			Bond Future	11.18641	66.83832		11.13216	67.13620		12.56	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 :														7,026,624,821.69	47,134	1 443 712.0
Grand Total:														7,026,624,821.69	47,134	1 443 712.0