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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2022

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 04/08/2022	Index Future	817.11900	817.11900	816.89100	816.89100	816.89100	816.89100			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	829.44300	829.44300	829.24200	829.24200	829.24200	829.24200			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	843.63800	843.63800	843.45900	843.45900	843.45900	843.45900			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	859.20100	859.20100	859.03700	859.03700	859.03700	859.03700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	916.74600	916.74600	917.95600	917.95600	917.95600	917.95600			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	930.57200	930.57200	931.83600	931.83600	931.83600	931.83600			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	946.49800	946.49800	947.81100	947.81100	947.81100	947.81100			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	963.95900	963.95900	965.31600	965.31600	965.31600	965.31600			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	815.33500	815.33500	816.28400	816.28400	816.28400	816.28400			0.00	8,153,350.00	1	138.0
ALBI	On 03/11/2022	Index Future	827.63200	827.63200	828.62600	828.62600	828.62600	828.62600			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	841.79600	841.79600	842.83200	842.83200	842.83200	842.83200			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	857.32500	857.32500	858.39800	858.39800	858.39800	858.39800			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 04/08/2022	Bond Future	12.32282		74.24236		12.30014	74.34942			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.55201		71.58783		12.52814	71.69747			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.76880		72.83412		12.74371	72.94639			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.96972		70.40874		12.94341	70.52365			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 04/08/2022	Bond Future	12.75588		72.00581		12.72791	72.15460			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.96990		68.84078		12.94052	68.99271			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	13.16541		70.04140		13.13461	70.19676			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.35539		67.09293		13.32314	67.25167			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 04/08/2022	GOVI	804.07200		804.07200		805.02500	805.02500			0.00	8,040,720.00	1	1,110.0
GOVI	On 03/11/2022	GOVI	816.19900		816.19900		817.19700	817.19700			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	830.16800		830.16800		831.20700	831.20700			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	845.48200		845.48200		846.55900	846.55900			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.20632		162.20632		162.22935	162.22935			0.00	0.00	0	10,068.0
I2025	On 03/11/2022	Bond Future	164.67296		164.67296		164.69837	164.69837			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.84840		165.84840		165.87538	165.87538			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	168.95129		168.95129		168.98002	168.98002			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 04/08/2022	Bond Future	119.41835		119.41835		119.40227	119.40227			0.00	0.00	0	2,682.0
I2029	On 03/11/2022	Bond Future	119.98546		119.98546		119.97054	119.97054			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.07091		122.07091		122.05696	122.05696			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	123.06777		123.06777		123.05392	123.05392			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 04/08/2022	Bond Future	114.02112		114.02112		114.32253	114.32253			0.00	0.00	0	8,488.0
I2033	On 03/11/2022	Bond Future	114.42170		114.42170		114.72911	114.72911			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.41017		116.41017		116.72407	116.72407			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	117.21610		117.21610		117.53614	117.53614			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 04/08/2022	Bond Future			128.84238		128.84238		128.65982	128.65982			0.00	0.00	0	4,602.0
I2038	On 03/11/2022	Bond Future			130.80177		130.80177		130.61818	130.61818			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.17809		131.17809		130.99206	130.99206			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			133.63327		133.63327		133.44478	133.44478			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 04/08/2022	Bond Future			118.22271		118.22271		118.20486	118.20486			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			118.05843		118.05843		118.04152	118.04152			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			120.11103		120.11103		120.09495	120.09495			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			120.33702		120.33702		120.32078	120.32078			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 04/08/2022	Bond Future			119.69546		119.69546		119.34455	119.34455			0.00	0.00	0	11,310.0
I2050	On 03/11/2022	Bond Future			121.51523		121.51523		121.16065	121.16065			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			121.52042		121.52042		121.16026	121.16026			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			123.79456		123.79456		123.42853	123.42853			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 04/08/2022	Index Future			319.76700		319.76700		319.85700	319.85700			0.00	54,360,390.00	17	727.0
IGOV	On 03/11/2022	Index Future			324.66900		324.66900		324.77200	324.77200			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			330.30300		330.30300		330.41700	330.41700			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			336.47200		336.47200		336.59600	336.59600			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.08000		94.92000		5.08500	94.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.62500		94.37500		5.64000	94.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.78000		94.22000		5.78500	94.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.31000		93.69000		6.33000	93.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.42000		93.58000		6.43000	93.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.95000		93.05000		6.95500	93.04500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.47500		92.52500		7.49000	92.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.81500		92.18500		7.93500	92.06500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.00000		92.00000		8.13500	91.86500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.08500		91.91500		8.19000	91.81000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.23500		91.76500		8.38000	91.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.34000		91.66000		8.46500	91.53500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.86759		107.21390		8.87018	107.20436		4.88	0.00	55,751,228.00	520	86,455.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.44	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.94000		0.00094		1.45000	0.00145	0.940	3.84	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	28.56000		0.02856		36.84000	0.03684	28.560	6.05	0.04	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.07045		108.81778		9.07284	108.80947		4.69	0.00	0.00	0	12,945.0

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
R186	On 03/11/2022	Bond Future	8.23	Call	238.38000		0.23838		245.65000	0.24565	238.380	4.60	0.16	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,473.81000		1.47381		1,492.62000	1.49262	1,473.810	4.66	0.57	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.23837		105.38827		9.24063	105.38087		4.77	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.38575		107.34054		9.38793	107.33384		4.65	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 04/08/2022	Bond Future			330.14558		330.14558		330.44150	330.44150			0.00	0.00	0	809.0
R197	On 03/11/2022	Bond Future			335.16494		335.16494		335.46952	335.46952			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			332.24005		332.24005		332.55167	332.55167			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.46004		338.46004		338.77989	338.77989			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 04/08/2022	Bond Future			246.99814		246.99814		248.33562	248.33562			0.00	0.00	0	6,793.0
R202	On 03/11/2022	Bond Future			250.75356		250.75356		252.11418	252.11418			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			250.46337		250.46337		251.84947	251.84947			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			255.15012		255.15012		256.56409	256.56409			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 04/08/2022	Bond Future			6.62730		104.03057		6.59710	104.04695		0.66	0.00	95,500,063.26	918	26,742.0
R2023	On 03/11/2022	Bond Future			7.07229		101.66866		7.01356	101.68660		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 04/08/2022	Bond Future			10.54318		87.28369		10.51527	87.41366		8.22	0.00	45,998,504.63	527	91,082.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.91	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.57	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	293.48000		0.29348		298.97000	0.29897	293.480	9.45	0.21	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.74487		88.59062		10.71534	88.72370		8.02	0.00	0.00	0	19,541.0
R2030	On 03/11/2022	Bond Future	9.70	Call	213.99000		0.21399		239.46000	0.23946	213.990	7.58	0.12	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	640.66000		0.64066		693.94000	0.69394	640.660	7.66	0.27	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	521.08000		0.52108		510.17000	0.51017	521.080	8.86	0.20	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.92830		86.10456		10.89704	86.24086		8.03	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	81.87000		0.08187		90.75000	0.09075	81.870	7.97	0.04	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	138.94000		0.13894		152.47000	0.15247	138.940	7.94	0.06	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,112.68000		6.11268		6,004.30000	6.00430	6,112.680	7.68	0.86	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	459.04000		0.45904		492.69000	0.49269	459.040	7.61	0.18	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,983.51000		4.98351		4,884.95000	4.88495	4,983.510	7.56	0.80	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,667.80000		1.66780		1,626.75000	1.62675	1,667.800	8.17	0.41	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			11.10224		87.70125		11.06920	87.84072		7.72	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	186.19000		0.18619		200.69000	0.20069	186.190	7.42	0.07	0.00	0	400.0

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 04/05/2023	Bond Future	9.58	Call	405.64000	0.40564	432.19000	0.43219	405.640	7.29	0.14	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	456.86000	0.45686	485.88000	0.48588	456.860	7.27	0.15	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	526.82000	0.52682	559.07000	0.55907	526.820	7.24	0.17	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	692.84000	0.69284	732.16000	0.73216	692.840	7.19	0.22	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,198.49000	1.19849	1,254.75000	1.25475	1,198.490	7.35	0.32	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,075.55000	2.07555	2,029.38000	2.02938	2,075.550	8.01	0.42	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,669.95000	1.66995	1,632.78000	1.63278	1,669.950	8.26	0.36	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,202.47000	1.20247	1,176.20000	1.17620	1,202.470	8.65	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	839.14000	0.83914	821.59000	0.82159	839.140	9.08	0.20	0.00	0	500.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.99163	86.90230	10.96352	87.04889		9.52	0.00	0.00	0	97,166.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000	0.00000	0.00000	0.000	8.14	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	0.11000	0.00011	0.29000	0.00029	0.110	7.56	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	0.24000	0.00024	0.56000	0.00056	0.240	7.49	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	121.55000	0.12155	161.96000	0.16196	121.550	8.46	0.12	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,875.11000	1.87511	1,803.07000	1.80307	1,875.110	8.89	0.75	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	939.96000	0.93996	915.66000	0.91566	939.960	9.52	0.49	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	161.85000	0.16185	169.91000	0.16991	161.850	10.71	0.12	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.18777	84.05139	11.15821	84.20121		9.65	0.00	318,975,025.05	3,795	76,450.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	18.76000	0.01876	22.68000	0.02268	18.760	8.83	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	22.18000	0.02218	26.69000	0.02669	22.180	8.82	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	30.78000	0.03078	36.68000	0.03668	30.780	8.81	0.02	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	120.35000	0.12035	137.71000	0.13771	120.350	8.74	0.07	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,900.55000	5.90055	5,775.91000	5.77591	5,900.550	8.71	0.90	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,650.77000	5.65077	5,528.52000	5.52852	5,650.770	8.70	0.89	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	252.62000	0.25262	282.72000	0.28272	252.620	8.70	0.12	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,140.59000	4.14059	4,039.06000	4.03906	4,140.590	8.87	0.79	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,852.78000	3.85278	3,756.36000	3.75636	3,852.780	8.93	0.76	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	747.53000	0.74753	809.20000	0.80920	747.530	9.01	0.28	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,154.66000	1.15466	1,125.77000	1.12577	1,154.660	10.04	0.34	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	404.12000	0.40412	397.68000	0.39768	404.120	11.06	0.14	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.36414	85.49504	11.33307	85.64833		9.27	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	78.49000	0.07849	87.47000	0.08747	78.490	8.64	0.04	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	110.57000	0.11057	122.41000	0.12241	110.570	8.62	0.05	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	267.42000	0.26742	290.97000	0.29097	267.420	8.54	0.10	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,636.59000	6.63659	6,515.57000	6.51557	6,636.590	8.50	0.85	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	452.07000	0.45207	486.80000	0.48680	452.070	8.50	0.16	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,151.78000	5.15178	5,047.25000	5.04725	5,151.780	8.64	0.77	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	976.54000	0.97654	1,034.65000	1.03465	976.540	8.74	0.28	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,566.38000	1.56638	1,530.75000	1.53075	1,566.380	9.94	0.35	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	650.05000	0.65005	637.57000	0.63757	650.050	11.01	0.16	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.52771	82.92056	11.49510	83.07732		9.32	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
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future		11.32217	87.72626		11.29396	87.89101		10.65	0.00	309,410,519.02	3,527	129,029.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000	0.01000	0.00001	0.000	9.36	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.06000	0.00006	0.17000	0.00017	0.060	9.36	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	28.68000	0.02868	43.82000	0.04382	28.680	9.68	0.03	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,176.41000	4.17641	4,037.05000	4.03705	4,176.410	9.80	0.94	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,733.66000	1.73366	1,675.06000	1.67506	1,733.660	10.47	0.66	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	71.94000	0.07194	79.23000	0.07923	71.940	12.14	0.05	0.00	0	400.0
R2035	On 03/11/2022	Bond Future		11.50845	84.55170		11.47889	84.71999		10.87	0.00	0.00	0	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	33.75000	0.03375	40.31000	0.04031	33.750	9.67	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	151.22000	0.15122	172.55000	0.17255	151.220	9.68	0.07	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,904.45000	5.90445	5,772.56000	5.77256	5,904.450	9.75	0.87	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,880.41000	3.88041	3,782.14000	3.78214	3,880.410	10.17	0.72	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	968.68000	0.96868	1,043.97000	1.04397	968.680	10.25	0.31	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	446.03000	0.44603	439.70000	0.43970	446.030	12.67	0.14	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future		11.68023	86.00286		11.64926	86.17492		10.43	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	116.97000	0.11697	129.75000	0.12975	116.970	9.49	0.05	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	139.70000	0.13970	154.42000	0.15442	139.700	9.48	0.05	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	323.48000	0.32348	351.59000	0.35159	323.480	9.47	0.11	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	614.64000	0.61464	659.23000	0.65923	614.640	9.57	0.19	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	6,587.67000	6.58767	6,461.35000	6.46135	6,587.670	9.59	0.81	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,230.06000	1.23006	1,300.00000	1.30000	1,230.060	9.91	0.31	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,795.47000	4.79547	4,694.01000	4.69401	4,795.470	9.93	0.69	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,123.08000	2.12308	2,075.66000	2.07566	2,123.080	11.05	0.39	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	659.95000	0.65995	648.28000	0.64828	659.950	12.68	0.15	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future		11.83185	83.09746		11.79949	83.27338		10.53	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	237.05000	0.23705	255.69000	0.25569	237.050	9.79	0.07	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	576.18000	0.57618	612.93000	0.61293	576.180	9.75	0.16	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	740.35000	0.74035	784.44000	0.78444	740.350	9.73	0.19	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,581.64000	1.58164	1,654.57000	1.65457	1,581.640	9.99	0.33	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,964.96000	1.96496	1,923.04000	1.92304	1,964.960	11.35	0.33	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,115.00000	1.11500	1,092.44000	1.09244	1,115.000	12.22	0.20	0.00	0	500.0
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future		11.51111	79.24434		11.49309	79.34993		11.99	0.00	22,188,415.20	280	140,356.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.16000	0.00016	0.36000	0.00036	0.160	10.54	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,793.19000	3.79319	3,716.30000	3.71630	3,793.190	11.04	0.92	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	404.97000	0.40497	474.81000	0.47481	404.970	11.50	0.26	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,384.43000	1.38443	1,376.19000	1.37619	1,384.430	11.85	0.57	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	312.90000	0.31290	330.78000	0.33078	312.900	12.80	0.19	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future		11.68646	80.43108		11.66755	80.53932		11.64	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future		11.84795	77.55501		11.82813	77.66593		11.79	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
R2037	On 04/05/2023	Bond Future			11.99967		78.99424		11.97895	79.10784		11.32	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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future			11.61901		80.83019		11.59584	80.97540		12.64	0.00	12,124,528.50	150	124,827.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.09	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	13.95000		0.01395		22.21000	0.02221	13.950	11.38	0.01	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	197.39000		0.19739		211.29000	0.21129	197.390	14.05	0.12	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.78952		82.04074		11.76528	82.18914		12.27	0.00	0.00	0	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	235.82000		0.23582		262.44000	0.26244	235.820	10.92	0.10	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	310.08000		0.31008		342.41000	0.34241	310.080	10.98	0.12	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	827.90000		0.82790		889.27000	0.88927	827.900	11.43	0.26	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,480.49000		1.48049		1,565.54000	1.56554	1,480.490	11.86	0.39	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	927.73000		0.92773		917.24000	0.91724	927.730	13.61	0.24	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.94676		78.94203		11.92141	79.09380		12.47	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	179.87000		0.17987		195.77000	0.19577	179.870	11.35	0.06	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	732.68000		0.73268		777.27000	0.77727	732.680	11.31	0.20	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,205.79000		2.20579		2,168.88000	2.16888	2,205.790	12.88	0.38	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			12.09418		80.40731		12.06772	80.56258		11.97	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	292.61000		0.29261		311.85000	0.31185	292.610	11.13	0.08	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	692.46000		0.69246		729.09000	0.72909	692.460	11.07	0.17	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	897.19000		0.89719		941.20000	0.94120	897.190	11.06	0.21	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,867.36000		1.86736		1,937.72000	1.93772	1,867.360	11.41	0.35	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,098.04000		2.09804		2,065.80000	2.06580	2,098.040	13.01	0.32	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,267.45000		1.26745		1,249.90000	1.24990	1,267.450	13.92	0.21	0.00	0	500.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.59479		77.87761		11.56135	78.09122		13.32	0.00	9,345,313.20	120	88,736.0
R2044	On 03/11/2022	Bond Future			11.75523		79.04394		11.72033	79.26181		12.94	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	195.54000		0.19554		225.04000	0.22504	195.540	11.51	0.08	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,095.96000		1.09596		1,191.01000	1.19101	1,095.960	12.20	0.32	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.90270		76.01900		11.86630	76.24137		13.16	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.04043		77.43005		12.00252	77.65721		12.65	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 04/08/2022	Bond Future			11.54619		81.02045		11.51767	81.20692		13.05	0.00	106,541,891.75	1,315	202,341.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.25000		0.00025		0.60000	0.00060	0.250	11.48	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.68000		0.00068		1.49000	0.00149	0.680	11.48	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	81.72000		0.08172		115.02000	0.11502	81.720	12.02	0.07	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	143.58000		0.14358		192.31000	0.19231	143.580	12.15	0.11	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,857.47000		3.85747		3,719.73000	3.71973	3,857.470	12.15	0.89	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.70543		77.80873		11.67562	77.99900		13.39	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.85181		79.14436		11.82068	79.33868		12.87	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
R2048	On 04/05/2023	Bond Future			11.98013		76.17561		11.94771	76.37420		13.10	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 04/08/2022	Bond Future			11.34930		67.27510		11.32598	67.39335		12.07	0.00	0.00	0	23,295.0
R209	On 03/11/2022	Bond Future			11.51565		65.13684		11.49129	65.25770		12.29	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	3.07000		0.00307		3.85000	0.00385	3.070	10.92	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	52.15000		0.05215		60.27000	0.06027	52.150	10.93	0.03	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,222.06000		8.22206	8,109.32000	8.10932	8,222.060	10.93	10.93	0.97	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,380.46000		3.38046	3,313.30000	3.31330	3,380.460	11.51	11.51	0.71	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	990.55000		0.99055	975.47000	0.97547	990.550	13.15	13.15	0.30	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.66475		66.25556		11.63934	66.37919		11.83	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.80212		64.33264		11.77567	64.45901		11.92	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
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 04/08/2022	Bond Future			223.22969		223.22969		223.61347	223.61347			0.00	0.00	0	1,068.0
R210	On 03/11/2022	Bond Future			223.64965		223.64965		224.04185	224.04185			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.53748		227.53748		227.93872	227.93872			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			228.72996		228.72996		229.13908	229.13908			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 04/08/2022	Bond Future			10.84709		81.98812		10.81391	82.14449		9.07	0.00	0.00	0	30,133.0
R213	On 03/11/2022	Bond Future			11.04566		79.67565		11.01076	79.83541		9.18	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	21.44000		0.02144		26.10000	0.02610	21.440	8.82	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	25.53000		0.02553		30.92000	0.03092	25.530	8.79	0.02	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,912.48000		5.91248	5,774.05000	5.77405	5,912.480	8.53	8.53	0.92	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,271.12000		5.27112	5,138.68000	5.13868	5,271.120	8.47	8.47	0.89	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,376.57000		4.37657	4,256.44000	4.25644	4,376.570	8.56	8.56	0.84	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,673.75000		3.67375	3,566.03000	3.56603	3,673.750	8.65	8.65	0.78	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.22806		81.04272		11.19134	81.20606		8.81	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	82.90000		0.08290		93.06000	0.09306	82.900	8.48	0.04	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,041.27000		6.04127	5,911.49000	5.91149	6,041.270	8.24	8.24	0.85	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,683.36000		4.68336	4,569.30000	4.56930	4,683.360	8.21	8.21	0.77	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	745.52000		0.74552		799.23000	0.79923	745.520	8.24	0.25	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	844.38000		0.84438		820.29000	0.82029	844.380	9.84	0.23	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.38941		78.99505		11.35086	79.16202		8.86	0.00	0.00	0	0.0
R213	On 28/02/2031	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
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 04/08/2022	Bond Future	11.58652	64.39856		11.55805	64.54678		13.13	0.00	551,702,463.52	8,567	77,056.0
R214	On 03/11/2022	Bond Future	11.74687	62.07571		11.71718	62.22698		13.45	0.00	0.00	0	80.0
R214	On 02/02/2023	Bond Future	11.89423	63.14113		11.86329	63.29566		12.96	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	12.02373	61.01607		11.99158	61.17395		13.13	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 :											1,598,092,412.13	19,738	1 441 327.0
Grand Total:											1,598,092,412.13	19,738	1 441 327.0