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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2022

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
<b>Derivatives</b>														
AL37	On 05/05/2022	Index Future	806.47300	806.47300	806.47300	807.07000	807.07000				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	817.35600	817.35600	817.35600	817.96800	817.96800				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	829.28200	829.28200	829.28200	829.90700	829.90700				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	842.28200	842.28200	842.28200	842.92200	842.92200				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	923.02400	923.02400	923.02400	923.83400	923.83400				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	935.48000	935.48000	935.48000	936.30800	936.30800				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	949.12900	949.12900	949.12900	949.97500	949.97500				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	964.00900	964.00900	964.00900	964.87300	964.87300				0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	821.46900	821.46900	821.46900	822.18100	822.18100				0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	832.55400	832.55400	832.55400	833.28300	833.28300				0.00	0.00	0	90.00
ALBI	On 03/11/2022	Index Future	844.70100	844.70100	844.70100	845.44600	845.44600				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	857.94400	857.94400	857.94400	858.70400	858.70400				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
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.70225	75.08849		11.68436	75.17857			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.92951	76.13105		11.91072	76.22300			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	12.14967	73.46789		12.12999	73.56162			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.37181	74.64014		12.35118	74.73575			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	12.10591	73.40501		12.09299	73.47977			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.31304	74.42567		12.29945	74.50215			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.51458	71.26039		12.50032	71.33847			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.71024	72.39979		12.69530	72.47952			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	810.12900	810.12900		810.80800	810.80800			0.00	0.00	0	988.00
GOVI	On 04/08/2022	GOVI	821.06100	821.06100		821.75600	821.75600			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	833.04100	833.04100		833.75100	833.75100			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	846.10000	846.10000		846.82600	846.82600			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	160.01814	160.01814		160.08956	160.08956			0.00	0.00	0	5,520.00
I2025	On 04/08/2022	Bond Future	160.61968	160.61968		160.69334	160.69334			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.97956	162.97956		163.05523	163.05523			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	163.91327	163.91327		163.99069	163.99069			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	118.37187	118.37187		118.27886	118.27886			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	120.01552	120.01552		119.92225	119.92225			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	120.54715	120.54715		120.45308	120.45308			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	122.46608	122.46608		122.37109	122.37109			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2022	Bond Future	113.21192	113.21192		113.74143	113.74143			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future	114.78372	114.78372		115.32167	115.32167			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	115.15687	115.15687		115.70318	115.70318			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.98984	116.98984		117.54545	117.54545			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
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2022	Bond Future			129.96064	129.96064		130.10703	130.10703			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			129.94235	129.94235		130.09173	130.09173			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			131.85182	131.85182		132.00425	132.00425			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.08309	132.08309		132.23812	132.23812			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2022	Bond Future			117.60663	117.60663		118.18874	118.18874			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			119.23966	119.23966		119.83085	119.83085			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			119.05675	119.05675		119.65723	119.65723			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			120.95287	120.95287		121.56330	121.56330			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2022	Bond Future			121.77397	121.77397		122.21282	122.21282			0.00	0.00	0	8,672.00
I2050	On 04/08/2022	Bond Future			121.43973	121.43973		121.88567	121.88567			0.00	26,230,981.68	216	1,410.00
I2050	On 03/11/2022	Bond Future			123.22422	123.22422		123.67754	123.67754			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			123.10988	123.10988		123.57073	123.57073			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future			315.88600	315.88600		316.41600	316.41600			0.00	0.00	0	499.00
I GOV	On 04/08/2022	Index Future			320.22600	320.22600		320.76600	320.76600			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			324.97500	324.97500		325.52400	325.52400			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			330.14500	330.14500		330.70400	330.70400			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.26500	95.73500		4.26500	95.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.66500	95.33500		4.67500	95.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.71500	95.28500		4.74000	95.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.18500	94.81500		5.15500	94.84500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.29000	94.71000		5.23000	94.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.70000	94.30000		5.64000	94.36000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.75000	94.25000		5.71000	94.29000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.40500	93.59500		6.37500	93.62500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.69500	93.30500		6.63000	93.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.93000	93.07000		6.88000	93.12000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.05500	92.94500		6.97500	93.02500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.19500	92.80500		7.10500	92.89500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.62229	111.04587		8.60414	111.11681		5.50	0.00	556,561,900.44	5,012	72,650.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.63000	0.00063		0.77000	0.00077	0.630	5.51	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	10.16000	0.01016		11.82000	0.01182	10.160	5.40	0.01	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	23.30000	0.02330		26.63000	0.02663	23.300	5.31	0.03	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	103.31000	0.10331		114.12000	0.11412	103.310	5.15	0.10	0.00	0	435.00

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	
R186	On 05/05/2022	Bond Future	8.14	Call	251.19000	0.25119	271.63000	0.27163	251.190	5.15	0.20	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	473.14000	0.47314	503.81000	0.50381	473.140	5.22	0.32	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	892.66000	0.89266	866.99000	0.86699	892.660	5.34	0.48	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	453.84000	0.45384	440.32000	0.44032	453.840	5.48	0.30	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	242.61000	0.24261	235.53000	0.23553	242.610	5.57	0.18	0.00	0	454.00
R186	On 04/08/2022	Bond Future	8.85166		107.27261		8.83191	107.34546		5.61	0.00	0.00	0	8.00
R186	On 04/08/2022	Bond Future	6.96	Call	31.35000	0.03135	33.85000	0.03385	31.350	5.18	0.02	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	305.45000	0.30545	321.04000	0.32104	305.450	5.00	0.17	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	436.24000	0.43624	426.05000	0.42605	436.240	5.90	0.19	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future	9.06821		108.82556		9.04678	108.90010		5.49	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future	9.28237		105.24435		9.25904	105.32063		5.55	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future	329.62948		329.62948		329.71133	329.71133		0.00	0.00	0.00	0	752.00
R197	On 04/08/2022	Bond Future	325.79000		325.79000		325.87542	325.87542		0.00	0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future	330.57807		330.57807		330.66665	330.66665		0.00	0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future	327.21650		327.21650		327.30703	327.30703		0.00	0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future	248.97924		248.97924		248.94114	248.94114		0.00	0.00	0.00	0	6,375.00
R202	On 04/08/2022	Bond Future	247.96577		247.96577		247.92908	247.92908		0.00	0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future	251.60927		251.60927		251.57344	251.57344		0.00	0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future	251.03300		251.03300		250.99738	250.99738		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R203	On 05/05/2022	Bond Future	5.62999		103.13261		5.57231	103.17825		0.90	0.00	0.00	0	14,778.00
R203	On 04/08/2022	Bond Future	5.73963		104.51410		5.65269	104.56169		0.65	0.00	0.00	0	2,384.00
R203	On 03/11/2022	Bond Future	5.49963		102.15114		5.34319	102.19939		0.38	0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2030	On 05/05/2022	Bond Future	10.01436		91.50290		10.00141	91.56672		8.86	0.00	57,189,312.50	625	73,368.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.05000	0.00005	0.07000	0.00007	0.050	8.39	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.79000	0.00079	0.95000	0.00095	0.790	8.39	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	5.17000	0.00517	5.99000	0.00599	5.170	8.39	0.01	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	25.12000	0.02512	28.14000	0.02814	25.120	8.30	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	35.20000	0.03520	39.17000	0.03917	35.200	8.28	0.03	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	96.82000	0.09682	105.51000	0.10551	96.820	8.20	0.07	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,543.60000	3.54360	3,494.18000	3.49418	3,543.600	8.14	0.87	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	2,494.66000	2.49466	2,455.20000	2.45520	2,494.660	8.17	0.75	0.00	0	5,000.00

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R2030	On 05/05/2022	Bond Future	9.65	Put	2,309.10000	2.30910	2,271.96000	2.27196	2,309.100	8.21	0.72	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,370.79000	1.37079	1,347.57000	1.34757	1,370.790	8.42	0.54	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	827.19000	0.82719	813.74000	0.81374	827.190	8.63	0.38	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	100.15000	0.10015	99.79000	0.09979	100.150	9.43	0.07	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.23242	88.74493	10.21865	88.81040		8.83	0.00	4,259,756.64	48	25,215.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	47.67000	0.04767	50.49000	0.05049	47.670	8.45	0.03	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	261.50000	0.26150	272.43000	0.27243	261.500	8.28	0.12	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	786.76000	0.78676	776.22000	0.77622	786.760	9.22	0.25	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.42842	90.03039	10.41386	90.09737		8.59	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			10.62463	87.44027	10.60922	87.50875		8.64	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	354.77000	0.35477	364.63000	0.36463	354.770	7.92	0.11	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,475.61000	5.47561	5,429.10000	5.42910	5,475.610	7.99	0.73	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,535.04000	4.53504	4,493.46000	4.49346	4,535.040	8.01	0.66	0.00	0	102.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/05/2022	Bond Future			10.39748	87.80884	10.38446	87.88107		10.14	0.00	0.00	0	140,700.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	91.71000	0.09171	100.58000	0.10058	91.710	8.87	0.07	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	773.34000	0.77334	810.47000	0.81047	773.340	9.35	0.36	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,031.22000	1.03122	1,074.43000	1.07443	1,031.220	9.51	0.43	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	355.03000	0.35503	350.47000	0.35047	355.030	10.41	0.18	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	216.34000	0.21634	214.35000	0.21435	216.340	10.73	0.12	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.59424	89.00678	10.58050	89.08080		9.63	0.00	0.00	0	2,140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	70.05000	0.07005	74.19000	0.07419	70.050	8.67	0.04	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	419.06000	0.41906	435.80000	0.43580	419.060	8.50	0.17	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	553.67000	0.55367	546.09000	0.54609	553.670	10.35	0.17	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.78122	86.14386	10.76677	86.21952		9.84	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	311.64000	0.31164	322.38000	0.32238	311.640	8.84	0.11	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	341.37000	0.34137	352.88000	0.35288	341.370	8.85	0.12	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	850.43000	0.85043	872.94000	0.87294	850.430	8.87	0.24	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,722.52000	4.72252	4,673.91000	4.67391	4,722.520	8.88	0.70	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,524.29000	4.52429	4,476.92000	4.47692	4,524.290	8.89	0.69	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,404.24000	3.40424	3,365.72000	3.36572	3,404.240	9.14	0.58	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,200.88000	3.20088	3,164.23000	3.16423	3,200.880	9.22	0.56	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,316.85000	2.31685	2,358.72000	2.35872	2,316.850	9.34	0.48	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	589.86000	0.58986	582.68000	0.58268	589.860	11.04	0.14	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			10.96392	87.49897	10.94874	87.57624		9.45	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	408.25000	0.40825	419.89000	0.41989	408.250	8.52	0.12	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	961.87000	0.96187	983.82000	0.98382	961.870	8.60	0.24	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,514.41000	5.51441	5,464.01000	5.46401	5,514.410	8.64	0.70	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,280.10000	4.28010	4,237.11000	4.23711	4,280.100	8.70	0.61	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	2,259.02000	2.25902	2,297.23000	2.29723	2,259.020	8.84	0.44	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	702.71000	0.70271	694.55000	0.69455	702.710	10.72	0.15	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	

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
R2035	On 05/05/2022	Bond Future			10.75276	88.78813		10.73959	88.87019		11.34	0.00	70,852,927.74	798	73,988.00
R2035	On 04/08/2022	Bond Future			10.94655	89.95861		10.93269	90.04260		10.74	0.00	0.00	0	49,995.00
R2035	On 04/08/2022	Bond Future	9.53	Call	126.47000	0.12647		133.39000	0.13339	126.470	9.50	0.06	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	271.63000	0.27163		284.26000	0.28426	271.630	9.42	0.11	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,198.07000	1.19807		1,233.44000	1.23344	1,198.070	9.77	0.34	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,353.04000	3.35304		3,308.87000	3.30887	3,353.040	9.94	0.62	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,890.85000	1.89085		1,864.28000	1.86428	1,890.850	10.61	0.41	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	496.24000	0.49624		489.96000	0.48996	496.240	12.13	0.14	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.12103	86.79671		11.10653	86.88241		11.02	0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future	9.82	Call	455.19000	0.45519		470.11000	0.47011	455.190	9.81	0.14	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	998.54000	0.99854		1,024.91000	1.02491	998.540	9.87	0.25	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,823.25000	4.82325		4,771.74000	4.77174	4,823.250	9.98	0.67	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	3,359.04000	3.35904		3,320.42000	3.32042	3,359.040	10.52	0.53	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,759.94000	2.75994		2,808.73000	2.80873	2,759.940	10.58	0.49	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	12.68	Put	673.52000	0.67352		665.54000	0.66554	673.520	12.59	0.14	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future			11.29153	88.20024		11.27635	88.28775		10.55	0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future	9.81	Call	568.52000	0.56852		584.12000	0.58412	568.520	9.47	0.15	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	10.30	Call	1,139.73000	1.13973		1,165.59000	1.16559	1,139.730	9.59	0.25	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,509.75000	5.50975		5,456.87000	5.45687	5,509.750	9.68	0.66	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,700.87000	2.70087		2,745.67000	2.74567	2,700.870	9.98	0.45	0.00	0	1,000.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,077.23000	4.07723		4,034.78000	4.03478	4,077.230	9.99	0.54	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	13.22	Put	731.27000	0.73127		722.96000	0.72296	731.270	12.26	0.13	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			10.92956	84.70539		10.91121	84.82077		12.00	0.00	0.00	0	85,070.00
R2037	On 04/08/2022	Bond Future			11.11671	81.60439		11.09749	81.72206		12.00	0.00	0.00	0	52,420.00
R2037	On 04/08/2022	Bond Future	10.10	Call	342.39000	0.34239		361.88000	0.36188	342.390	10.52	0.13	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	3,048.28000	3.04828		2,988.48000	2.98848	3,048.280	11.12	0.58	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,689.40000	2.68940		2,762.92000	2.76292	2,689.400	11.64	0.55	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,627.33000	1.62733		1,592.29000	1.59229	1,627.330	11.90	0.37	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	807.71000	0.80771		789.65000	0.78965	807.710	12.64	0.21	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.28345	82.78688		11.26341	82.90675		11.71	0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.44913	79.83309		11.42822	79.95525		11.84	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
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/05/2022	Bond Future			11.03075	86.76581		11.01746	86.85570		12.58	0.00	0.00	0	62,041.00
R2040	On 05/05/2022	Bond Future	9.82	Call	19.04000	0.01904		21.70000	0.02170	19.040	11.22	0.01	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	422.91000	0.42291		451.37000	0.45137	422.910	10.98	0.21	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	9.98000	0.00998		10.22000	0.01022	9.980	15.29	0.01	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.21196	83.44256		11.19802	83.53437		12.59	0.00	0.00	0	42,532.00
R2040	On 04/08/2022	Bond Future	9.70	Call	106.04000	0.10604		112.17000	0.11217	106.040	11.21	0.04	0.00	0	460.00

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 04/08/2022	Bond Future	10.70	Call	1,011.64000	1.01164		1,045.25000	1.04525	1,011.640	10.92	0.29	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	636.97000	0.63697		627.93000	0.62793	636.970	13.33	0.16	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.37313	84.65179		11.35857	84.74552		12.28	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.53317	81.47714		11.51797	81.57274		12.45	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			11.07021	83.42168		11.06707	83.44326		13.21	0.00	404,511,726.32	4,849	64,302.00
R2044	On 04/08/2022	Bond Future			11.24258	80.17798		11.23920	80.20061		13.23	0.00	200,845,839.90	2,505	22,240.00
R2044	On 03/11/2022	Bond Future			11.39557	81.34000		11.39199	81.36343		12.91	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.54722	78.23846		11.54343	78.26271		13.09	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2022	Bond Future			10.99434	82.53623		10.98597	82.59569		13.63	0.00	0.00	0	191,069.00
R2048	On 04/08/2022	Bond Future			11.15867	83.62365		11.14986	83.68462		12.93	0.00	31,776,987.00	380	6,399.00
R2048	On 04/08/2022	Bond Future	9.70	Call	105.28000	0.10528		109.91000	0.10991	105.280	11.45	0.04	8,735,206.46	2,400	0.00
R2048	On 04/08/2022	Bond Future	10.20	Call	391.67000	0.39167		0.00000	0.00000	391.670	11.29	0.13	19,031,705.58	1,700	1,700.00
R2048	On 04/08/2022	Bond Future	10.40	Call	612.32000	0.61232		629.73000	0.62973	612.320	11.22	0.19	38,635,717.79	2,400	0.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,754.26000	1.75426		0.00000	0.00000	1,754.260	11.98	0.40	57,308,476.66	1,700	1,700.00
R2048	On 03/11/2022	Bond Future			11.30559	80.43241		11.29638	80.49471		13.33	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.44826	81.73388		11.43863	81.79758		12.77	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future			10.71770	68.75968		10.69925	68.86043		12.69	0.00	0.00	0	20,797.00
R209	On 05/05/2022	Bond Future	9.50	Call	13.74000	0.01374		16.13000	0.01613	13.740	11.23	0.01	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	44.92000	0.04492		51.27000	0.05127	44.920	11.10	0.04	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,970.39000	2.97039		2,899.01000	2.89901	2,970.390	11.38	0.79	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	1,236.80000	1.23680		1,201.86000	1.20186	1,236.800	12.33	0.47	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	64.19000	0.06419		63.23000	0.06323	64.190	14.70	0.04	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.88313	69.69772		10.86389	69.80043		12.06	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			11.03888	67.56167		11.01886	67.66628		12.35	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	146.06000	0.14606		153.85000	0.15385	146.060	10.95	0.06	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,352.67000	6.35267		6,271.80000	6.27180	6,352.670	11.01	0.81	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,674.10000	2.67410		2,628.20000	2.62820	2,674.100	11.80	0.49	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			11.18957	68.62429		11.16874	68.73093		11.86	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future			219.42784	219.42784		219.70636	219.70636			0.00	0.00	0	1,039.00

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
R210	On 04/08/2022	Bond Future	222.47494	222.47494		222.75913	222.75913			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	222.81016	222.81016		223.09960	223.09960			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	226.35771	226.35771		226.65293	226.65293			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2022	Bond Future	10.25526	82.74323		10.23192	82.86007		9.91	0.00	0.00	0	25,184.00
R213	On 04/08/2022	Bond Future	10.46038	83.83559		10.43582	83.95479		9.40	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.64611	81.52988		10.62037	81.65125		9.55	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	304.01000	0.30401	320.20000	0.32020	304.010	8.78	0.11	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	336.58000	0.33658	354.12000	0.35412	336.580	8.78	0.12	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,812.99000	4.81299	4,728.25000	4.72825	4,812.990	8.76	0.73	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,297.16000	4.29716	4,217.46000	4.21746	4,297.160	8.76	0.70	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,624.92000	3.62492	3,553.65000	3.55365	3,624.920	8.92	0.63	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	3,115.22000	3.11522	3,051.22000	3.05122	3,115.220	9.07	0.57	0	200.00
R213	On 02/02/2023	Bond Future	10.82800	82.84612		10.80098	82.96983		9.20	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	404.37000	0.40437	422.53000	0.42253	404.370	8.36	0.13	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,069.45000	5.06945	4,986.75000	4.98675	5,069.450	8.47	0.70	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,981.50000	3.98150	3,910.16000	3.91016	3,981.500	8.57	0.61	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,913.17000	1.91317	1,968.33000	1.96833	1,913.170	8.63	0.41	0	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	946.20000	0.94620	924.68000	0.92468	946.200	10.08	0.20	0	935.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future	11.00516	65.75544		10.99170	65.83124		13.73	0.00	28,340,594.64	431	15,474.00
R214	On 04/08/2022	Bond Future	11.17048	66.62176		11.15641	66.69914		13.04	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	11.31845	64.31726		11.30380	64.39619		13.43	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.46198	65.35782		11.44675	65.43824		12.89	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,504,281,133.35</b>	<b>23,064</b>	<b>971.000000000</b>
<b>Grand Total:</b>											<b>1,504,281,133.35</b>	<b>23,064</b>	<b>971.000000000</b>