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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 14/03/2022

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	808.26600		808.26600		811.13400	811.13400			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	819.14600		819.14600		822.07300	822.07300			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	831.07900		831.07900		834.06300	834.06300			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	844.09100		844.09100		847.13400	847.13400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	926.52700		926.52700		932.30700	932.30700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	938.99800		938.99800		944.88000	944.88000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	952.67700		952.67700		958.66100	958.66100			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	967.59300		967.59300		973.68500	973.68500			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	825.74600		825.74600		831.49200	831.49200			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	836.86100		836.86100		842.70500	842.70500			0.00	0.00	0	90.0
ALBI	On 03/11/2022	Index Future	849.05200		849.05200		854.99600	854.99600			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	862.34500		862.34500		868.39500	868.39500			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	11.62544		75.47633		11.50499	76.09019			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.84964		76.52303		11.72390	77.14603			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	12.06659		73.86471		11.93543	74.49730			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.28524		75.04250		12.14825	75.68555			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	12.02401		73.88112		11.90334	74.59207			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.22789		74.90708		12.10202	75.62856			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.42595		71.74799		12.29467	72.48053			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.61802		72.89436		12.48119	73.63895			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	814.37200		814.37200		820.04900	820.04900			0.00	0.00	0	988.0
GOVI	On 04/08/2022	GOVI	825.33400		825.33400		831.10800	831.10800			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	837.35700		837.35700		843.23000	843.23000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	850.46700		850.46700		856.44500	856.44500			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.87591		159.87591		159.85824	159.85824			0.00	0.00	0	5,520.0
I2025	On 04/08/2022	Bond Future	160.47225		160.47225		160.45553	160.45553			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.82819		162.82819		162.81211	162.81211			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	163.75556		163.75556		163.73967	163.73967			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	117.78892		117.78892		118.15679	118.15679			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	119.42255		119.42255		119.79649	119.79649			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	119.94334		119.94334		120.32328	120.32328			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.85148		121.85148		122.23806	122.23806			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 05/05/2022	Bond Future	112.81135		112.81135		112.79396	112.79396			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	114.37568		114.37568		114.35902	114.35902			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.74095		114.74095		114.72451	114.72451			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.56617		116.56617		116.55002	116.55002			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			129.17219		129.17219		129.48281	129.48281			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			129.14022		129.14022		129.45605	129.45605			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			131.03651		131.03651		131.35766	131.35766			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.25081		131.25081		131.57735	131.57735			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			117.04693		117.04693		117.62519	117.62519			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			118.67032		118.67032		119.25748	119.25748			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			118.47655		118.47655		119.07287	119.07287			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			120.36198		120.36198		120.96850	120.96850			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			121.12907		121.12907		121.11021	121.11021			0.00	0.00	0	8,672.0
I2050	On 04/08/2022	Bond Future			120.78358		120.78358		120.76518	120.76518			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			122.55711		122.55711		122.53926	122.53926			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.42872		122.42872		122.41065	122.41065			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			315.15600		315.15600		315.34000	315.34000			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			319.47500		319.47500		319.67000	319.67000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			324.20600		324.20600		324.40800	324.40800			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.35600		329.35600		329.56700	329.56700			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.27500		95.72500		4.27500	95.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.64500		95.35500		4.65500	95.34500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.71000		95.29000		4.72000	95.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.17500		94.82500		5.16500	94.83500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.26000		94.74000		5.24000	94.76000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.66000		94.34000		5.65000	94.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.74000		94.26000		5.72000	94.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.40500		93.59500		6.36500	93.63500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.67000		93.33000		6.58000	93.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.89000		93.11000		6.80000	93.20000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.00500		92.99500		6.89500	93.10500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.10500		92.89500		7.00500	92.99500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.56472		111.27109		8.45793	111.69044		5.50	0.00	350,615,204.59	3,151	74,130.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.56000		0.00056		1.46000	0.00146	0.560	5.51	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	10.22000		0.01022		20.57000	0.02057	10.220	5.40	0.01	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	24.17000		0.02417		45.02000	0.04502	24.170	5.31	0.03	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	111.93000		0.11193		180.09000	0.18009	111.930	5.15	0.11	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	275.39000		0.27539		402.74000	0.40274	275.390	5.15	0.22	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	519.11000		0.51911		707.37000	0.70737	519.110	5.22	0.35	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	754.53000		0.75453		607.98000	0.60798	754.530	5.34	0.44	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	362.13000		0.36213		284.34000	0.28434	362.130	5.48	0.26	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	183.30000		0.18330		141.65000	0.14165	183.300	5.57	0.15	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.79034		107.49899		8.67539	107.92500		5.61	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	34.19000		0.03419		49.84000	0.04984	34.190	5.18	0.03	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	333.41000		0.33341		429.76000	0.42976	333.410	5.00	0.18	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	379.98000		0.37998		320.91000	0.32091	379.980	5.90	0.17	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.00261		109.05395		8.87879	109.48673		5.49	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			9.21185		105.47514		9.07789	105.91532		5.55	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			329.79129		329.79129		329.92726	329.92726			0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			325.94743		325.94743		326.08760	326.08760			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.73405		330.73405		330.87814	330.87814			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.36346		327.36346		327.50985	327.50985			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			249.17270		249.17270		248.78288	248.78288			0.00	0.00	0	6,375.0
R202	On 04/08/2022	Bond Future			248.15733		248.15733		247.76389	247.76389			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			251.80078		251.80078		251.40277	251.40277			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.22072		251.22072		250.81686	250.81686			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			5.62522		103.13638		5.62759	103.13451		0.90	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.73583		104.51618		5.73771	104.51515		0.65	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.49675		102.15203		5.49815	102.15160		0.38	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			9.95793		91.78142		9.84721	92.33112		8.86	0.00	206,508,195.00	2,250	73,348.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.04000		0.00004		0.14000	0.00014	0.040	8.39	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.71000		0.00071		1.89000	0.00189	0.710	8.39	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	4.98000		0.00498		11.14000	0.01114	4.980	8.39	0.01	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	25.65000		0.02565		49.15000	0.04915	25.650	8.30	0.02	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	36.34000		0.03634		67.33000	0.06733	36.340	8.28	0.03	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	102.87000		0.10287		171.91000	0.17191	102.870	8.20	0.08	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,280.28000		3.28028		2,846.11000	2.84611	3,280.280	8.14	0.85	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	2,253.65000		2.25365		1,900.50000	1.90050	2,253.650	8.17	0.73	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	2,074.25000	2.07425		1,739.82000	1.73982	2,074.250	8.21	0.70	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,182.91000	1.18291		961.85000	0.96185	1,182.910	8.42	0.50	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	685.31000	0.68531		545.68000	0.54568	685.310	8.63	0.34	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	69.61000	0.06961		53.90000	0.05390	69.610	9.43	0.05	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			10.17346	89.02569		10.05698	89.58370		8.83	0.00	4,006,156.05	45	25,170.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	51.30000	0.05130		73.83000	0.07383	51.300	8.45	0.03	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	282.70000	0.28270		371.78000	0.37178	282.700	8.28	0.13	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	698.04000	0.69804		594.78000	0.59478	698.040	9.22	0.23	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.36683	90.31415		10.24460	90.88075		8.59	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			10.56010	87.72750		10.43151	88.30344		8.64	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	380.70000	0.38070		462.73000	0.46273	380.700	7.92	0.12	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,254.28000	5.25428		4,860.92000	4.86092	5,254.280	7.99	0.72	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,331.71000	4.33171		3,979.40000	3.97940	4,331.710	8.01	0.65	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			10.33120	88.17742		10.22072	88.79645		10.14	0.00	0.00	0	141,021.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	103.35000	0.10335		179.10000	0.17910	103.350	8.87	0.08	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	868.70000	0.86870		1,175.77000	1.17577	868.700	9.35	0.40	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,152.14000	1.15214		1,508.04000	1.50804	1,152.140	9.51	0.48	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	263.23000	0.26323		203.94000	0.20394	263.230	10.41	0.15	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	153.69000	0.15369		118.92000	0.11892	153.690	10.73	0.09	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.52534	89.37880		10.40988	90.00703		9.63	0.00	0.00	0	2,140.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	78.82000	0.07882		113.99000	0.11399	78.820	8.67	0.04	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	467.49000	0.46749		609.75000	0.60975	467.490	8.50	0.18	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	473.71000	0.47371		398.36000	0.39836	473.710	10.35	0.15	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.70951	86.52020		10.58892	87.15804		9.84	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	344.26000	0.34426		435.21000	0.43521	344.260	8.84	0.12	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	376.74000	0.37674		474.24000	0.47424	376.740	8.85	0.13	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	448.83000	0.44883		0.00000	0.00000	448.830	8.85	0.15	6,325,104.65	500	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	928.05000	0.92805		1,117.90000	1.11790	928.050	8.87	0.26	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,442.86000	4.44286		4,032.87000	4.03287	4,442.860	8.88	0.68	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,250.00000	4.25000		3,850.41000	3.85041	4,250.000	8.89	0.67	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,378.30000	1.37830		0.00000	0.00000	1,378.300	8.89	0.35	14,967,113.24	500	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,168.82000	3.16882		2,841.78000	2.84178	3,168.820	9.14	0.56	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,973.97000	2.97397		2,662.13000	2.66213	2,973.970	9.22	0.53	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,479.61000	2.47961		2,828.87000	2.82887	2,479.610	9.34	0.50	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,097.87000	1.09787		0.00000	0.00000	1,097.870	10.09	0.25	10,876,936.43	500	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	523.83000	0.52383		455.17000	0.45517	523.830	11.04	0.13	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.88920	87.88023		10.76315	88.52857		9.45	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	447.28000	0.44728		546.22000	0.54622	447.280	8.52	0.13	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	564.12000	0.56412		0.00000	0.00000	564.120	8.52	0.16	6,954,223.12	500	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	1,041.95000	1.04195		1,227.32000	1.22732	1,041.950	8.60	0.25	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,234.20000	5.23420		4,812.31000	4.81231	5,234.200	8.64	0.69	0.00	0	454.0	

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	10.22	Call	1,489.88000		1.48988		0.00000	0.00000	1,489.880	8.65	0.33	14,538,645.16	500	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,033.11000		4.03311		3,672.96000	3,672.96	4,033.110	8.70	0.59	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,411.14000		2.41114		2,731.42000	2,731.42	2,411.140	8.84	0.46	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,320.19000		1.32019		0.00000	0.00000	1,320.190	9.69	0.26	11,436,127.37	500	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	636.83000		0.63683		562.27000	0.56227	636.830	10.72	0.14	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			10.68180		89.23155		10.55594	90.02600		11.34	0.00	0.00	0	73,988.0
R2035	On 04/08/2022	Bond Future			10.87284		90.40664		10.74157	91.21282		10.74	0.00	0.00	0	49,855.0
R2035	On 04/08/2022	Bond Future	9.53	Call	144.33000		0.14433		212.17000	0.21217	144.330	9.50	0.06	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	308.45000		0.30845		431.84000	0.43184	308.450	9.42	0.12	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,326.21000		1.32621		1,664.06000	1.66406	1,326.210	9.77	0.36	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,053.04000		3.05304		2,625.20000	2.62520	3,053.040	9.94	0.59	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,679.77000		1.67977		1,413.07000	1.41307	1,679.770	10.61	0.38	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	418.85000		0.41885		343.73000	0.34373	418.850	12.13	0.12	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.04455		87.25013		10.90798	88.06839		11.02	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future	9.82	Call	506.41000		0.50641		650.89000	0.65089	506.410	9.81	0.15	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	1,097.84000		1.09784		1,351.46000	1.35146	1,097.840	9.87	0.27	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,504.51000		4.50451		4,013.36000	4.01336	4,504.510	9.98	0.64	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,101.60000		3.10160		2,728.67000	2.72867	3,101.600	10.52	0.50	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,964.58000		2.96458		3,425.69000	3.42569	2,964.580	10.58	0.52	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	595.63000		0.59563		508.23000	0.50823	595.630	12.59	0.13	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.21206		88.65979		11.06983	89.49118		10.55	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	626.61000		0.62661		777.90000	0.77790	626.610	9.47	0.16	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,242.27000		1.24227		1,490.93000	1.49093	1,242.270	9.59	0.27	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,193.47000		5.19347		4,693.54000	4.69354	5,193.470	9.68	0.64	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,893.35000		2.89335		3,319.13000	3.31913	2,893.350	9.98	0.47	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,811.44000		3.81144		3,408.18000	3.40818	3,811.440	9.99	0.52	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	658.96000		0.65896		571.90000	0.57190	658.960	12.26	0.12	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			10.85874		85.15200		10.73289	85.95453		12.00	0.00	0.00	0	85,070.0
R2037	On 04/08/2022	Bond Future			11.04323		82.05562		10.91214	82.86987		12.00	0.00	0.00	0	52,420.0
R2037	On 04/08/2022	Bond Future	10.10	Call	387.64000		0.38764		534.57000	0.53457	387.640	10.52	0.14	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,763.16000		2.76316		2,364.11000	2.36411	2,763.160	11.12	0.55	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,912.84000		2.91284		3,432.10000	3.43210	2,912.840	11.64	0.58	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,436.29000		1.43629		1,201.66000	1.20166	1,436.290	11.90	0.34	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	693.05000		0.69305		569.97000	0.56997	693.050	12.64	0.19	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.20732		83.24368		11.07118	84.07014		11.71	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.37012		80.29615		11.22852	81.13600		11.84	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

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 05/05/2022	Bond Future			10.94984		87.31537		10.83416	88.11090		12.58	0.00	0.00	0	62,041.0
R2040	On 05/05/2022	Bond Future	9.82	Call	22.16000		0.02216		46.99000	0.04699	22.160	11.22	0.02	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	504.82000		0.50482		762.26000	0.76226	504.820	10.98	0.24	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	5.06000		0.00506		4.03000	0.00403	5.060	15.29	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.12798		83.99812		11.00752	84.80522		12.59	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	124.59000		0.12459		180.79000	0.18079	124.590	11.21	0.05	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,153.14000		1.15314		1,455.27000	1.45527	1,153.140	10.92	0.32	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	529.11000		0.52911		439.03000	0.43903	529.110	13.33	0.14	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.28612		85.21442		11.16106	86.03369		12.28	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.44288		82.04763		11.31286	82.88024		12.45	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			10.96392		84.15748		10.86350	84.86289		13.21	0.00	372,312,691.52	4,424	67,345.0
R2044	On 04/08/2022	Bond Future			11.13220		80.92244		11.02767	81.63814		13.23	0.00	38,195,391.68	472	22,712.0
R2044	On 03/11/2022	Bond Future			11.28122		82.09417		11.17274	82.82075		12.91	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.42856		79.00360		11.31585	79.74200		13.09	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			10.88828		83.29537		10.78267	84.06371		13.63	0.00	161,343,131.69	1,937	192,321.0
R2048	On 04/08/2022	Bond Future			11.04853		84.39178		10.93861	85.17134		12.93	0.00	10,886,539.62	129	6,528.0
R2048	On 04/08/2022	Bond Future	10.20	Call	485.26000		0.48526		639.95000	0.63995	485.260	11.29	0.16	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	2,047.01000		2.04701		2,442.59000	2.44259	2,047.010	11.98	0.45	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			11.19145		81.21063		11.07738	82.00187		13.33	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.32987		82.52341		11.21141	83.32752		12.77	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			10.64218		69.17341		10.52155	69.84166		12.69	0.00	276,693.64	4	20,793.0
R209	On 05/05/2022	Bond Future	9.50	Call	15.63000		0.01563		34.66000	0.03466	15.630	11.23	0.02	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	52.36000		0.05236		102.11000	0.10211	52.360	11.10	0.04	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,615.45000		2.61545		2,161.68000	2.16168	2,615.450	11.38	0.76	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,005.37000		1.00537		786.54000	0.78654	1,005.370	12.33	0.42	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	40.01000		0.04001		30.43000	0.03043	40.010	14.70	0.03	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.80506		70.11585		10.67990	70.79382		12.06	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.95814		67.98497		10.82838	68.67319		12.35	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	166.25000		0.16625		222.84000	0.22284	166.250	10.95	0.07	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,999.74000		5.99974		5,478.96000	5.47896	5,999.740	11.01	0.79	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,448.96000		2.44896		2,158.01000	2.15801	2,448.960	11.80	0.47	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			11.10601		69.05351		10.97145	69.75288		11.86	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



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/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	219.23802		219.23802		219.21103	219.21103			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future	222.27863		222.27863		222.25314	222.25314			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	222.60682		222.60682		222.58177	222.58177			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	226.14883		226.14883		226.12446	226.12446			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	10.19930		83.02373		10.08359	83.60768		9.91	0.00	9,132,610.30	110	25,074.0
R213	On 04/08/2022	Bond Future	10.40214		84.11862		10.28102	84.71133		9.40	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.58551		81.81600		10.45897	82.41767		9.55	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	327.57000	0.32757	414.26000	0.41426	327.570	8.78	0.12	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	362.44000	0.36244	456.20000	0.45620	362.440	8.78	0.13	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,588.62000	4.58862	4,179.24000	4.17924	4,588.620	8.76	0.72	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,083.13000	4.08313	3,699.41000	3.69941	4,083.130	8.76	0.68	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,428.31000	3.42831	3,086.52000	3.08652	3,428.310	8.92	0.61	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,934.24000	2.93424	2,628.26000	2.62826	2,934.240	9.07	0.55	0.00	0	200.0
R213	On 02/02/2023	Bond Future	10.76482		83.13578		10.63242	83.74716		9.20	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	433.88000	0.43388	530.38000	0.53038	433.880	8.36	0.14	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,854.29000	4.85429	4,456.07000	4.45607	4,854.290	8.47	0.69	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,790.59000	3.79059	3,449.08000	3.44908	3,790.590	8.57	0.60	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,017.98000	2.01798	2,301.61000	2.30161	2,017.980	8.63	0.43	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	875.53000	0.87553	773.89000	0.77389	875.530	10.08	0.19	0.00	0	935.0
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	10.92476		66.21028		10.80399	66.90296		13.73	0.00	0.00	0	15,474.0
R214	On 04/08/2022	Bond Future	11.08724		67.08171		10.96185	67.78441		13.04	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	11.23240		64.78309		11.10255	65.49626		13.43	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.37296		65.83019		11.23839	66.55491		12.89	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
<b>Total for Derivatives :</b>												<b>1,218,374,764.07</b>	<b>15,522</b>	<b>1 275 209.0</b>
<b>Grand Total:</b>												<b>1,218,374,764.07</b>	<b>15,522</b>	<b>1 275 209.0</b>