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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2022

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
Derivatives														
AL37	On 05/05/2022	Index Future	810.55100	810.55100	808.26600	808.26600	0.00	0.00	0	0.0				
AL37	On 04/08/2022	Index Future	821.48400	821.48400	819.14600	819.14600	0.00	0.00	0	0.0				
AL37	On 03/11/2022	Index Future	833.77500	833.77500	831.07900	831.07900	0.00	0.00	0	0.0				
AL37	On 02/02/2023	Index Future	847.76300	847.76300	844.09100	844.09100	0.00	0.00	0	0.0				
AL7T	On 05/05/2022	Index Future	929.26800	929.26800	926.52700	926.52700	0.00	0.00	0	0.0				
AL7T	On 04/08/2022	Index Future	941.80200	941.80200	938.99800	938.99800	0.00	0.00	0	0.0				
AL7T	On 03/11/2022	Index Future	955.89300	955.89300	952.67700	952.67700	0.00	0.00	0	0.0				
AL7T	On 02/02/2023	Index Future	971.93000	971.93000	967.59300	967.59300	0.00	0.00	0	0.0				
ALBI	On 05/05/2022	Index Future	827.06900	827.06900	825.74600	825.74600	0.00	0.00	0	129.0				
ALBI	On 04/08/2022	Index Future	838.22400	838.22400	836.86100	836.86100	0.00	0.00	0	90.0				
ALBI	On 03/11/2022	Index Future	850.76700	850.76700	849.05200	849.05200	0.00	0.00	0	0.0				
ALBI	On 02/02/2023	Index Future	865.04000	865.04000	862.34500	862.34500	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	11.61283		75.54027		11.62544	75.47633			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.83605		76.59002		11.84964	76.52303			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	12.04616		73.96275		12.06659	73.86471			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.24571		75.22725		12.28524	75.04250			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	12.01145		73.95460		12.02401	73.88112			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.21442		74.98373		12.22789	74.90708			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.40650		71.85574		12.42595	71.74799			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.58225		73.08776		12.61802	72.89436			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	815.68300		815.68300		814.37200	814.37200			0.00	0.00	0	988.0
GOVI	On 04/08/2022	GOVI	826.68500		826.68500		825.33400	825.33400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	839.05400		839.05400		837.35700	837.35700			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	853.13000		853.13000		850.46700	850.46700			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.89195		159.89195		159.87591	159.87591			0.00	0.00	0	5,520.0
I2025	On 04/08/2022	Bond Future	160.49309		160.49309		160.47225	160.47225			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.91344		162.91344		162.82819	162.82819			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.02607		164.02607		163.75556	163.75556			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	117.91875		117.91875		117.78892	117.78892			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	119.55753		119.55753		119.42255	119.42255			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	120.12777		120.12777		119.94334	119.94334			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.17475		122.17475		121.85148	121.85148			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	112.82754		112.82754		112.81135	112.81135			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	114.39541		114.39541		114.37568	114.37568			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.80623		114.80623		114.74095	114.74095			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.76230		116.76230		116.56617	116.56617			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			129.19102		129.19102		129.17219	129.17219			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			129.16306		129.16306		129.14022	129.14022			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			131.11138		131.11138		131.03651	131.03651			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.47516		131.47516		131.25081	131.25081			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			116.86629		116.86629		117.04693	117.04693			0.00	0.00	0	14,004.0
I2046	On 04/08/2022	Bond Future			118.49036		118.49036		118.67032	118.67032			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			118.34088		118.34088		118.47655	118.47655			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			120.35865		120.35865		120.36198	120.36198			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			120.69460		120.69460		121.12907	121.12907			0.00	0.00	0	8,672.0
I2050	On 04/08/2022	Bond Future			120.34638		120.34638		120.78358	120.78358			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			122.16162		122.16162		122.55711	122.55711			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.16460		122.16460		122.42872	122.42872			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			314.98000		314.98000		315.15600	315.15600			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			319.30500		319.30500		319.47500	319.47500			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			324.15900		324.15900		324.20600	324.20600			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.67200		329.67200		329.35600	329.35600			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			4.60500		95.39500		4.64500	95.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.68000		95.32000		4.71000	95.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.11500		94.88500		5.17500	94.82500			0.00	23,717.50	1	73.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.19000		94.81000		5.26000	94.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.58000		94.42000		5.66000	94.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.65000		94.35000		5.74000	94.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.32500		93.67500		6.40500	93.59500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.58000		93.42000		6.67000	93.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.80000		93.20000		6.89000	93.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.90500		93.09500		7.00500	92.99500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.02500		92.97500		7.10500	92.89500			0.00	46,520.50	2	1.0
R186	On 05/05/2022	Bond Future			8.48422		111.58701		8.56472	111.27109		5.50	0.00	352,391,777.58	3,158	71,086.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.82000		0.00082		0.56000	0.00056	0.820	5.51	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	14.17000		0.01417		10.22000	0.01022	14.170	5.40	0.02	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	32.93000		0.03293		24.17000	0.02417	32.930	5.31	0.04	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	146.13000		0.14613		111.93000	0.11193	146.130	5.15	0.14	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	346.13000		0.34613		275.39000	0.27539	346.130	5.15	0.27	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	631.32000		0.63132		519.11000	0.51911	631.320	5.22	0.41	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	614.71000		0.61471		754.53000	0.75453	614.710	5.34	0.39	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	280.78000		0.28078		362.13000	0.36213	280.780	5.48	0.21	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	136.17000		0.13617		183.30000	0.18330	136.170	5.57	0.12	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.70303		107.82237		8.79034	107.49899		5.61	0.00	0.00	0	8.0
R186	On 04/08/2022	Bond Future	6.96	Call	42.71000		0.04271		34.19000	0.03419	42.710	5.18	0.03	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	393.80000		0.39380		333.41000	0.33341	393.800	5.00	0.21	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	323.46000		0.32346		379.98000	0.37998	323.460	5.90	0.15	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.89624		109.42560		9.00261	109.05395		5.49	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			9.05948		105.97599		9.21185	105.47514		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			329.81462		329.81462		329.79129	329.79129			0.00	7,255,921.64	22	752.0
R197	On 04/08/2022	Bond Future			325.98042		325.98042		325.94743	325.94743			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.89814		330.89814		330.73405	330.73405			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.90176		327.90176		327.36346	327.36346			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			249.20839		249.20839		249.17270	249.17270			0.00	0.00	0	6,375.0
R202	On 04/08/2022	Bond Future			248.20060		248.20060		248.15733	248.15733			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			251.94370		251.94370		251.80078	251.80078			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.64903		251.64903		251.22072	251.22072			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			5.59448		103.16070		5.62522	103.13638		0.90	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.68491		104.54405		5.73583	104.51618		0.65	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.27320		102.22099		5.49675	102.15203		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			9.89910		92.07296		9.95793	91.78142		8.86	0.00	201,639,782.40	2,190	71,166.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.05000		0.00005		0.04000	0.00004	0.050	8.39	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.90000		0.00090		0.71000	0.00071	0.900	8.39	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	6.27000		0.00627		4.98000	0.00498	6.270	8.39	0.01	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	31.65000		0.03165		25.65000	0.02565	31.650	8.30	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	44.63000		0.04463		36.34000	0.03634	44.630	8.28	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	124.06000		0.12406		102.87000	0.10287	124.060	8.20	0.10	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,027.84000		3.02784		3,280.28000	3.28028	3,027.840	8.14	0.83	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	2,036.38000		2.03638		2,253.65000	2.25365	2,036.380	8.17	0.70	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	1,865.69000	1.86569	2,074.25000	2.07425	1,865.690	8.21	0.66	0.00	0	5,000.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	1,032.01000	1.03201	1,182.91000	1.18291	1,032.010	8.42	0.46	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	581.53000	0.58153	685.31000	0.68531	581.530	8.63	0.30	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	53.45000	0.05345	69.61000	0.06961	53.450	9.43	0.04	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			10.11111	89.32383	10.17346	89.02569		8.83	0.00	0.00	0	25,170.0		
R2030	On 04/08/2022	Bond Future	8.30	Call	59.32000	0.05932	51.30000	0.05130	59.320	8.45	0.03	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	9.05	Call	318.70000	0.31870	282.70000	0.28270	318.700	8.28	0.14	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	10.95	Put	627.48000	0.62748	698.04000	0.69804	627.480	9.22	0.21	0.00	0	800.0		
R2030	On 03/11/2022	Bond Future			10.29362	90.65296	10.36683	90.31415		8.59	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future			10.46008	88.17506	10.56010	87.72750		8.64	0.00	0.00	0	0.0		
R2030	On 02/02/2023	Bond Future	8.81	Call	436.03000	0.43603	380.70000	0.38070	436.030	7.92	0.14	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.66	Put	4,935.06000	4.93506	5,254.28000	5.25428	4,935.060	7.99	0.69	0.00	0	102.0		
R2030	On 02/02/2023	Bond Future	9.94	Put	4,043.28000	4.04328	4,331.71000	4.33171	4,043.280	8.01	0.62	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			10.28290	88.44733	10.33120	88.17742		10.14	0.00	0.00	0	141,021.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	121.73000	0.12173	103.35000	0.10335	121.730	8.87	0.09	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	969.30000	0.96930	868.70000	0.86870	969.300	9.35	0.43	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.29	Call	1,273.57000	1.27357	1,152.14000	1.15214	1,273.570	9.51	0.51	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	10.98	Put	219.35000	0.21935	263.23000	0.26323	219.350	10.41	0.13	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	125.65000	0.12565	153.69000	0.15369	125.650	10.73	0.08	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.47446	89.65490	10.52534	89.37880		9.63	0.00	0.00	0	2,140.0		
R2032	On 04/08/2022	Bond Future	8.97	Call	89.18000	0.08918	78.82000	0.07882	89.180	8.67	0.05	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	9.72	Call	515.92000	0.51592	467.49000	0.46749	515.920	8.50	0.20	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	11.60	Put	428.52000	0.42852	473.71000	0.47371	428.520	10.35	0.14	0.00	0	800.0		
R2032	On 03/11/2022	Bond Future			10.64971	86.83571	10.70951	86.52020		9.84	0.00	0.00	0	0.0		
R2032	On 03/11/2022	Bond Future	9.31	Call	380.40000	0.38040	344.26000	0.34426	380.400	8.84	0.13	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	9.36	Call	415.68000	0.41568	376.74000	0.37674	415.680	8.85	0.14	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	9.46	Call	493.80000	0.49380	448.83000	0.44883	493.800	8.85	0.16	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	9.92	Call	1,008.05000	1.00805	928.05000	0.92805	1,008.050	8.87	0.28	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	10.11	Put	4,224.97000	4.22497	4,442.86000	4.44286	4,224.970	8.88	0.67	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.16	Put	4,037.00000	4.03700	4,250.00000	4.25000	4,037.000	8.89	0.65	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.21	Call	1,485.79000	1.48579	1,378.30000	1.37830	1,485.790	8.89	0.37	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	10.49	Put	2,990.43000	2.99043	3,168.82000	3.16882	2,990.430	9.14	0.54	0.00	0	454.0		
R2032	On 03/11/2022	Bond Future	10.56	Put	2,802.97000	2.80297	2,973.97000	2.97397	2,802.970	9.22	0.51	0.00	0	180.0		
R2032	On 03/11/2022	Bond Future	10.67	Call	2,635.55000	2.63555	2,479.61000	2.47961	2,635.550	9.34	0.52	0.00	0	750.0		
R2032	On 03/11/2022	Bond Future	11.55	Put	1,015.94000	1.01594	1,097.87000	1.09787	1,015.940	10.09	0.24	0.00	0	500.0		
R2032	On 03/11/2022	Bond Future	12.30	Put	480.46000	0.48046	523.83000	0.52383	480.460	11.04	0.12	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future			10.80728	88.30085	10.88920	87.88023		9.45	0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	502.49000	0.50249	447.28000	0.44728	502.490	8.52	0.14	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	630.78000	0.63078	564.12000	0.56412	630.780	8.52	0.17	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	1,149.06000	1.14906	1,041.95000	1.04195	1,149.060	8.60	0.27	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	4,946.08000	4.94608	5,234.20000	5.23420	4,946.080	8.64	0.67	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	1,629.04000		1.62904	1,489.88000	1.48988	1,629.040		8.65	0.35	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,783.91000		3.78391	4,033.11000	4.03311	3,783.910		8.70	0.57	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,603.02000		2.60302	2,411.14000	2.41114	2,603.020		8.84	0.48	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,210.67000		1.21067	1,320.19000	1.32019	1,210.670		9.69	0.24	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	579.13000		0.57913	636.83000	0.63683	579.130		10.72	0.13	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			10.66954		89.30849	10.68180	89.23155			11.34	0.00	47,780,042.15	535	73,526.0
R2035	On 04/08/2022	Bond Future			10.85964		90.48723	10.87284	90.40664			10.74	0.00	0.00	0	49,855.0
R2035	On 04/08/2022	Bond Future	9.53	Call	147.12000		0.14712	144.33000	0.14433	147.120		9.50	0.06	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	314.47000		0.31447	308.45000	0.30845	314.470		9.42	0.12	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,348.39000		1.34839	1,326.21000	1.32621	1,348.390		9.77	0.37	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,998.18000		2.99818	3,053.04000	3.05304	2,998.180		9.94	0.58	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,640.97000		1.64097	1,679.77000	1.67977	1,640.970		10.61	0.38	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	404.54000		0.40454	418.85000	0.41885	404.540		12.13	0.12	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.02489		87.36725	11.04455	87.25013			11.02	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future	9.82	Call	520.55000		0.52055	506.41000	0.50641	520.550		9.81	0.15	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	1,124.93000		1.12493	1,097.84000	1.09784	1,124.930		9.87	0.28	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,423.90000		4.42390	4,504.51000	4.50451	4,423.900		9.98	0.64	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,037.04000		3.03704	3,101.60000	3.10160	3,037.040		10.52	0.49	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	3,019.39000		3.01939	2,964.58000	2.96458	3,019.390		10.58	0.52	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	576.72000		0.57672	595.63000	0.59563	576.720		12.59	0.13	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.17433		88.87922	11.21206	88.65979			10.55	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	658.81000		0.65881	626.61000	0.62661	658.810		9.47	0.16	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,297.53000		1.29753	1,242.27000	1.24227	1,297.530		9.59	0.27	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,049.82000		5.04982	5,193.47000	5.19347	5,049.820		9.68	0.63	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,993.31000		2.99331	2,893.35000	2.89335	2,993.310		9.98	0.48	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,692.59000		3.69259	3,811.44000	3.81144	3,692.590		9.99	0.51	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	629.22000		0.62922	658.96000	0.65896	629.220		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			10.85676		85.16454	10.85874	85.15200			12.00	0.00	0.00	0	85,070.0
R2037	On 04/08/2022	Bond Future			11.04077		82.07079	11.04323	82.05562			12.00	0.00	0.00	0	52,420.0
R2037	On 04/08/2022	Bond Future	10.10	Call	385.53000		0.38553	387.64000	0.38764	385.530		10.52	0.14	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,746.93000		2.74693	2,763.16000	2.76316	2,746.930		11.12	0.55	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,913.52000		2.91352	2,912.84000	2.91284	2,913.520		11.64	0.58	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,423.32000		1.42332	1,436.29000	1.43629	1,423.320		11.90	0.34	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	684.11000		0.68411	693.05000	0.69305	684.110		12.64	0.19	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.19921		83.29257	11.20732	83.24368			11.71	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.34553		80.44107	11.37012	80.29615			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	10.94281	87.36339		10.94984	87.31537		12.58	0.00	1,397,814.24	16	62,025.0
R2040	On	05/05/2022	9.82	Call	Bond Future	21.48000	0.02148		22.16000	0.02216	21.480	11.22	0.02	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future	505.52000	0.50552		504.82000	0.50482	505.520	10.98	0.24	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future	4.45000	0.00445		5.06000	0.00506	4.450	15.29	0.00	0.00	0	1,200.0
R2040	On	04/08/2022			Bond Future	11.12029	84.04928		11.12798	83.99812		12.59	0.00	0.00	0	42,392.0
R2040	On	04/08/2022	9.70	Call	Bond Future	125.05000	0.12505		124.59000	0.12459	125.050	11.21	0.05	0.00	0	460.0
R2040	On	04/08/2022	10.70	Call	Bond Future	1,162.39000	1.16239		1,153.14000	1.15314	1,162.390	10.92	0.32	0.00	0	460.0
R2040	On	04/08/2022	12.24	Put	Bond Future	516.40000	0.51640		529.11000	0.52911	516.400	13.33	0.14	0.00	0	460.0
R2040	On	03/11/2022			Bond Future	11.27286	85.30069		11.28612	85.21442		12.28	0.00	0.00	0	0.0
R2040	On	02/02/2023			Bond Future	11.41377	82.23290		11.44288	82.04763		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	10.96210	84.17017		10.96392	84.15748		13.21	0.00	373,378,874.12	4,436	70,425.0
R2044	On	04/08/2022			Bond Future	11.12996	80.93767		11.13220	80.92244		13.23	0.00	37,312,265.87	461	22,586.0
R2044	On	03/11/2022			Bond Future	11.27392	82.14272		11.28122	82.09417		12.91	0.00	0.00	0	0.0
R2044	On	02/02/2023			Bond Future	11.40655	79.14689		11.42856	79.00360		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	10.89168	83.27084		10.88828	83.29537		13.63	0.00	160,795,992.04	1,931	193,568.0
R2048	On	04/08/2022			Bond Future	11.05173	84.36928		11.04853	84.39178		12.93	0.00	10,968,006.40	130	6,528.0
R2048	On	04/08/2022	10.20	Call	Bond Future	476.64000	0.47664		485.26000	0.48526	476.640	11.29	0.16	0.00	0	1,700.0
R2048	On	04/08/2022	10.90	Call	Bond Future	2,028.16000	2.02816		2,047.01000	2.04701	2,028.160	11.98	0.45	0.00	0	1,700.0
R2048	On	03/11/2022			Bond Future	11.18997	81.22081		11.19145	81.21063		13.33	0.00	0.00	0	0.0
R2048	On	02/02/2023			Bond Future	11.31445	82.62728		11.32987	82.52341		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	10.63012	69.23981		10.64218	69.17341		12.69	0.00	900,117.53	13	20,780.0
R209	On	05/05/2022	9.50	Call	Bond Future	15.55000	0.01555		15.63000	0.01563	15.550	11.23	0.02	0.00	0	2,975.0
R209	On	05/05/2022	9.75	Call	Bond Future	52.70000	0.05270		52.36000	0.05236	52.700	11.10	0.05	0.00	0	8,525.0
R209	On	05/05/2022	10.25	Put	Bond Future	2,556.12000	2.55612		2,615.45000	2.61545	2,556.120	11.38	0.76	0.00	0	11,000.0
R209	On	05/05/2022	10.75	Put	Bond Future	965.79000	0.96579		1,005.37000	1.00537	965.790	12.33	0.41	0.00	0	1,050.0
R209	On	05/05/2022	12.00	Put	Bond Future	36.08000	0.03608		40.01000	0.04001	36.080	14.70	0.02	0.00	0	12,050.0
R209	On	04/08/2022			Bond Future	10.79219	70.18513		10.80506	70.11585		12.06	0.00	0.00	0	1,550.0
R209	On	03/11/2022			Bond Future	10.93955	68.08297		10.95814	67.98497		12.35	0.00	0.00	0	2,750.0
R209	On	03/11/2022	9.25	Call	Bond Future	171.14000	0.17114		166.25000	0.16625	171.140	10.95	0.07	0.00	0	6,000.0
R209	On	03/11/2022	10.00	Put	Bond Future	5,918.70000	5.91870		5,999.74000	5.99974	5,918.700	11.01	0.79	0.00	0	6,000.0
R209	On	03/11/2022	11.00	Put	Bond Future	2,397.98000	2.39798		2,448.96000	2.44896	2,397.980	11.80	0.46	0.00	0	6,000.0
R209	On	02/02/2023			Bond Future	11.07157	69.23154		11.10601	69.05351		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	219.20209		219.20209		219.23802	219.23802			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future	222.24836		222.24836		222.27863	222.27863			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	222.66434		222.66434		222.60682	222.60682			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	226.45948		226.45948		226.14883	226.14883			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	10.15101		83.26679		10.19930	83.02373		9.91	0.00	0.00	0	25,074.0
R213	On 04/08/2022	Bond Future	10.35117		84.36737		10.40214	84.11862		9.40	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.52533		82.10143		10.58551	81.81600		9.55	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	360.49000	0.36049	327.57000	0.32757	360.490	8.78	0.13	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	398.26000	0.39826	362.44000	0.36244	398.260	8.78	0.14	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,381.20000	4.38120	4,588.62000	4.58862	4,381.200	8.76	0.70	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,887.18000	3.88718	4,083.13000	4.08313	3,887.180	8.76	0.66	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,251.32000	3.25132	3,428.31000	3.42831	3,251.320	8.92	0.59	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,773.77000	2.77377	2,934.24000	2.93424	2,773.770	9.07	0.54	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.68152	83.51974	10.76482	83.13578		9.20	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	486.02000	0.48602	433.88000	0.43388	486.020	8.36	0.15	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,590.94000	4.59094	4,854.29000	4.85429	4,590.940	8.47	0.67	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,561.78000	3.56178	3,790.59000	3.79059	3,561.780	8.57	0.57	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,181.59000	2.18159	2,017.98000	2.01798	2,181.590	8.63	0.45	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	801.19000	0.80119	875.53000	0.87553	801.190	10.08	0.18	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	10.91281		66.27831		10.92476	66.21028		13.73	0.00	10,803,364.53	163	15,311.0
R214	On 04/08/2022	Bond Future	11.07450		67.15256		11.08724	67.08171		13.04	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	11.21440		64.88121		11.23240	64.78309		13.43	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.34037		66.00452		11.37296	65.83019		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
Total for Derivatives :												1,204,694,196.50	13,058	1 273 532.0
Grand Total:												1,204,694,196.50	13,058	1 273 532.0