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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2022

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	810.93400	810.93400		814.25800	814.25800				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	821.85000	821.85000		825.22600	825.22600				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	834.12900	834.12900		837.56200	837.56200				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	848.10300	848.10300		851.60000	851.60000				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	935.95700	935.95700		942.52800	942.52800				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	948.55600	948.55600		955.22400	955.22400				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	962.72800	962.72800		969.50300	969.50300				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	978.85600	978.85600		985.75300	985.75300				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	833.44500	833.44500		840.36500	840.36500				0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	844.66400	844.66400		851.68400	851.68400				0.00	16,893,280.00	2	92.0
ALBI	On 03/11/2022	Index Future	857.28400	857.28400		864.41500	864.41500				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	871.64600	871.64600		878.90400	878.90400				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	11.43946		76.42711		11.31934	77.05014			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.65608		77.48509		11.53072	78.11744			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.85929		74.86800		11.72858	75.51039			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.05155		76.14422		11.91511	76.79816			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	11.86392		74.82679		11.73340	75.61277			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.06142		75.86382		11.92537	76.66136			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.24771		72.74560		12.10593	73.55573			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.41768		73.98899		12.27009	74.81352			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	822.00900		822.00900		828.88000	828.88000			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	833.07400		833.07400		840.04500	840.04500			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	845.52100		845.52100		852.60200	852.60200			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	859.68600		859.68600		866.89200	866.89200			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	160.04203		160.04203		160.13465	160.13465			0.00	0.00	0	5,520.0
I2025	On 04/08/2022	Bond Future	160.63656		160.63656		160.73196	160.73196			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	163.05204		163.05204		163.14999	163.14999			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.15840		164.15840		164.25976	164.25976			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	117.82497		117.82497		118.38386	118.38386			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	119.45602		119.45602		120.02368	120.02368			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	120.01933		120.01933		120.59631	120.59631			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.05859		122.05859		122.64638	122.64638			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	112.49899		112.49899		112.91454	112.91454			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	114.05627		114.05627		114.47867	114.47867			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.45695		114.45695		114.88641	114.88641			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.40154		116.40154		116.83927	116.83927			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			128.48993		128.48993		128.88000	128.88000			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			128.44510		128.44510		128.84183	128.84183			0.00	0.00	0	2,669.0
I2038	On 03/11/2022	Bond Future			130.37705		130.37705		130.78054	130.78054			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			130.72089		130.72089		131.13298	131.13298			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			116.38788		116.38788		117.55668	117.55668			0.00	0.00	0	14,104.0
I2046	On 04/08/2022	Bond Future			117.99909		117.99909		119.18503	119.18503			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			117.83665		117.83665		119.04140	119.04140			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			119.83992		119.83992		121.06606	121.06606			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			120.35824		120.35824		121.12840	121.12840			0.00	0.00	0	8,672.0
I2050	On 04/08/2022	Bond Future			119.99872		119.99872		120.78083	120.78083			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			121.80339		121.80339		122.59821	122.59821			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			121.79330		121.79330		122.60319	122.60319			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			314.57200		314.57200		315.42500	315.42500			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			318.88400		318.88400		319.75200	319.75200			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			323.72400		323.72400		324.60800	324.60800			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			329.22200		329.22200		330.12300	330.12300			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.62500		95.37500		4.62500	95.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.69000		95.31000		4.70000	95.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.11500		94.88500		5.11500	94.88500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.20000		94.80000		5.19000	94.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.59000		94.41000		5.58000	94.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.65500		94.34500		5.64500	94.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.33000		93.67000		6.30000	93.70000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.61000		93.39000		6.57000	93.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.84000		93.16000		6.76000	93.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.94000		93.06000		6.87000	93.13000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.05500		92.94500		6.98500	93.01500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.26500		92.73500		7.18500	92.81500			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.46320		111.66970		8.34655	112.13001		5.57	0.00	63,540,059.30	569	71,209.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.80000		0.00080		1.80000	0.00180	0.800	5.61	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	12.50000		0.01250		23.64000	0.02364	12.500	5.38	0.02	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	30.17000		0.03017		53.55000	0.05355	30.170	5.30	0.04	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	162.37000		0.16237		248.21000	0.24821	162.370	5.36	0.15	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	386.47000		0.38647		543.00000	0.54300	386.470	5.44	0.28	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	687.29000		0.68729		910.86000	0.91086	687.290	5.52	0.42	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	602.34000		0.60234		454.58000	0.45458	602.340	5.63	0.38	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	282.55000		0.28255		204.07000	0.20407	282.550	5.81	0.21	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	146.53000		0.14653		102.90000	0.10290	146.530	5.99	0.12	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.68206		107.90022		8.55653	108.36775		5.82	0.00	755,301.54	7	15.0
R186	On 04/08/2022	Bond Future	6.96	Call	68.49000		0.06849		94.01000	0.09401	68.490	5.65	0.04	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	493.56000		0.49356		617.44000	0.61744	493.560	5.47	0.24	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	407.46000		0.40746		337.19000	0.33719	407.460	6.56	0.17	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.87510		109.49966		8.73987	109.97495		5.50	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			9.03830		106.04585		8.89200	106.52999		5.52	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			329.92097		329.92097		330.13545	330.13545			0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			326.06991		326.06991		326.29065	326.29065			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.97442		330.97442		331.20089	331.20089			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.95905		327.95905		328.19444	328.19444			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			249.90654		249.90654		249.14131	249.14131			0.00	0.00	0	6,375.0
R202	On 04/08/2022	Bond Future			248.89482		248.89482		248.12114	248.12114			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			252.63742		252.63742		251.85410	251.85410			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			252.34025		252.34025		251.54678	251.54678			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			5.55148		103.19474		5.53030	103.21152		1.07	0.00	0.00	0	14,778.0
R2023	On 04/08/2022	Bond Future			5.63149		104.57331		5.59847	104.59140		0.76	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.19319		102.24569		5.13206	102.26457		0.40	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			9.77170		92.70849		9.65618	93.28971		8.40	0.00	33,004,222.44	356	70,566.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.03000		0.00003		0.08000	0.00008	0.030	7.89	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.65000		0.00065		1.59000	0.00159	0.650	7.86	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	5.16000		0.00516		10.92000	0.01092	5.160	7.79	0.01	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	31.71000		0.03171		58.27000	0.05827	31.710	7.72	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	46.37000		0.04637		82.56000	0.08256	46.370	7.70	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	149.44000		0.14944		238.84000	0.23884	149.440	7.77	0.12	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,467.74000		2.46774		2,041.25000	2.04125	2,467.740	7.89	0.78	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,575.33000		1.57533		1,250.92000	1.25092	1,575.330	8.08	0.62	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	Options Interest
R2030	On	05/05/2022	Bond Future	9.65	Put	1,426.58000	1.42658	1,123.64000	1.12364	1,426.580	8.12	0.58	0.00	0	5,000.0
R2030	On	05/05/2022	Bond Future	9.95	Put	728.18000	0.72818	545.44000	0.54544	728.180	8.36	0.37	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	10.20	Put	378.39000	0.37839	272.26000	0.27226	378.390	8.57	0.22	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	11.04	Put	30.77000	0.03077	20.40000	0.02040	30.770	9.62	0.02	0.00	0	1,800.0
R2030	On	04/08/2022	Bond Future			9.97831	89.96311	9.85683	90.55302		8.55	0.00	0.00	0	25,170.0
R2030	On	04/08/2022	Bond Future	8.30	Call	62.44000	0.06244	88.35000	0.08835	62.440	8.09	0.04	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	9.05	Call	353.97000	0.35397	461.05000	0.46105	353.970	7.91	0.16	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	10.95	Put	537.83000	0.53783	443.63000	0.44363	537.830	9.55	0.18	0.00	0	800.0
R2030	On	03/11/2022	Bond Future			10.15531	91.29757	10.02784	91.89695		8.17	0.00	0.00	0	0.0
R2030	On	02/02/2023	Bond Future			10.31575	88.82603	10.18169	89.43614		8.25	0.00	0.00	0	0.0
R2030	On	02/02/2023	Bond Future	8.81	Call	458.01000	0.45801	556.23000	0.55623	458.010	7.58	0.15	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.66	Put	4,406.07000	4.40607	4,014.56000	4.01456	4,406.070	7.73	0.67	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.94	Put	3,604.15000	3.60415	3,260.63000	3.26063	3,604.150	7.91	0.59	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			10.15063	89.19221	10.02506	89.90720		9.71	0.00	19,443,901.78	218	141,216.0
R2032	On	05/05/2022	Bond Future	9.58	Call	185.26000	0.18526	307.84000	0.30784	185.260	8.84	0.13	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.18	Call	1,326.10000	1.32610	1,748.46000	1.74846	1,326.100	9.63	0.53	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.29	Call	1,684.34000	1.68434	2,159.25000	2.15925	1,684.340	9.76	0.61	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	10.98	Put	144.11000	0.14411	96.18000	0.09618	144.110	10.79	0.09	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	11.18	Put	80.80000	0.08080	53.01000	0.05301	80.800	11.13	0.05	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.33736	90.40474	10.20619	91.13024		9.41	0.00	0.00	0	2,140.0
R2032	On	04/08/2022	Bond Future	8.97	Call	103.84000	0.10384	151.77000	0.15177	103.840	8.37	0.05	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.40	Call	305.53000	0.30553	420.32000	0.42032	305.530	8.26	0.13	0.00	0	1,300.0
R2032	On	04/08/2022	Bond Future	9.72	Call	669.44000	0.66944	870.38000	0.87038	669.440	8.52	0.24	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	10.10	Call	1,428.44000	1.42844	1,752.15000	1.75215	1,428.440	9.01	0.41	0.00	0	1,300.0
R2032	On	04/08/2022	Bond Future	11.60	Put	376.76000	0.37676	300.28000	0.30028	376.760	10.86	0.12	0.00	0	800.0
R2032	On	03/11/2022	Bond Future			10.50749	87.59233	10.37055	88.32922		9.45	0.00	0.00	0	0.0
R2032	On	03/11/2022	Bond Future	9.31	Call	424.22000	0.42422	544.49000	0.54449	424.220	8.51	0.14	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	9.36	Call	463.76000	0.46376	592.62000	0.59262	463.760	8.51	0.15	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	9.46	Call	551.50000	0.55150	698.64000	0.69864	551.500	8.51	0.18	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	9.92	Call	1,172.65000	1.17265	1,423.98000	1.42398	1,172.650	8.69	0.31	0.00	0	750.0
R2032	On	03/11/2022	Bond Future	10.11	Put	3,724.63000	3.72463	3,288.58000	3.28858	3,724.630	8.89	0.62	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	10.16	Put	3,562.24000	3.56224	3,139.21000	3.13921	3,562.240	8.94	0.60	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	10.21	Call	1,793.95000	1.79395	2,120.78000	2.12078	1,793.950	9.00	0.41	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	10.49	Put	2,614.33000	2.61433	2,274.71000	2.27471	2,614.330	9.25	0.49	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	10.56	Put	2,438.93000	2.43893	2,116.19000	2.11619	2,438.930	9.31	0.47	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	10.67	Call	3,045.77000	3.04577	3,485.69000	3.48569	3,045.770	9.39	0.57	0.00	0	750.0
R2032	On	03/11/2022	Bond Future	11.55	Put	880.02000	0.88002	740.85000	0.74085	880.020	10.31	0.21	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	12.30	Put	422.19000	0.42219	351.99000	0.35199	422.190	11.32	0.11	0.00	0	750.0
R2032	On	02/02/2023	Bond Future			10.65972	89.06547	10.51666	89.81545		9.10	0.00	0.00	0	0.0
R2032	On	02/02/2023	Bond Future	9.31	Call	565.84000	0.56584	699.47000	0.69947	565.840	8.29	0.16	0.00	0	454.0
R2032	On	02/02/2023	Bond Future	9.47	Call	716.51000	0.71651	876.26000	0.87626	716.510	8.32	0.19	0.00	0	500.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2032	On 02/02/2023	Bond Future	9.92	Call	1,330.25000	1.33025	1,577.78000	1.57778	1,330.250	8.50	0.31	0.00	0	750.00		
R2032	On 02/02/2023	Bond Future	10.16	Put	4,455.26000	4.45526	4,005.33000	4.00533	4,455.260	8.69	0.63	0.00	0	454.00		
R2032	On 02/02/2023	Bond Future	10.22	Call	1,927.37000	1.92737	2,240.60000	2.24060	1,927.370	8.74	0.39	0.00	0	500.00		
R2032	On 02/02/2023	Bond Future	10.50	Put	3,429.64000	3.42964	3,053.46000	3.05346	3,429.640	8.94	0.53	0.00	0	454.00		
R2032	On 02/02/2023	Bond Future	10.67	Call	3,040.33000	3.04033	3,449.54000	3.44954	3,040.330	9.05	0.52	0.00	0	750.00		
R2032	On 02/02/2023	Bond Future	11.84	Put	1,137.12000	1.13712	983.67000	0.98367	1,137.120	10.15	0.22	0.00	0	500.00		
R2032	On 02/02/2023	Bond Future	12.75	Put	566.02000	0.56602	486.19000	0.48619	566.020	11.24	0.12	0.00	0	750.00		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2035	On 05/05/2022	Bond Future			10.49830	90.39327	10.36768	91.23364		10.94	0.00	192,899,238.18	2,134	71,474.00		
R2035	On 04/08/2022	Bond Future			10.68202	91.58208	10.54584	92.43488		10.59	0.00	0.00	0	49,855.00		
R2035	On 04/08/2022	Bond Future	9.53	Call	200.17000	0.20017	288.35000	0.28835	200.170	9.24	0.09	0.00	0	400.00		
R2035	On 04/08/2022	Bond Future	9.84	Call	445.01000	0.44501	608.01000	0.60801	445.010	9.32	0.16	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	10.53	Call	1,902.33000	1.90233	2,317.74000	2.31774	1,902.330	10.36	0.45	0.00	0	400.00		
R2035	On 04/08/2022	Bond Future	10.64	Put	2,498.20000	2.49820	2,100.65000	2.10065	2,498.200	10.48	0.50	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	11.13	Put	1,328.80000	1.32880	1,086.38000	1.08638	1,328.800	11.05	0.32	0.00	0	100.00		
R2035	On 04/08/2022	Bond Future	12.18	Put	339.01000	0.33901	268.49000	0.26849	339.010	12.75	0.10	0.00	0	400.00		
R2035	On 03/11/2022	Bond Future			10.84092	88.47425	10.69931	89.34024		10.69	0.00	0.00	0	0.00		
R2035	On 03/11/2022	Bond Future	9.82	Call	647.80000	0.64780	826.51000	0.82651	647.800	9.54	0.18	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	10.30	Call	1,463.32000	1.46332	1,776.23000	1.77623	1,463.320	9.94	0.33	0.00	0	1,000.00		
R2035	On 03/11/2022	Bond Future	10.57	Put	3,814.98000	3.81498	3,344.10000	3.34410	3,814.980	10.28	0.57	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	10.99	Put	2,548.79000	2.54879	2,197.58000	2.19758	2,548.790	10.68	0.44	0.00	0	582.00		
R2035	On 03/11/2022	Bond Future	11.05	Call	3,655.45000	3.65545	4,186.06000	4.18606	3,655.450	10.73	0.58	0.00	0	1,000.00		
R2035	On 03/11/2022	Bond Future	12.68	Put	495.45000	0.49545	412.70000	0.41270	495.450	13.02	0.11	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future			10.98370	90.00028	10.83633	90.88135		10.27	0.00	0.00	0	0.00		
R2035	On 02/02/2023	Bond Future	9.81	Call	817.60000	0.81760	1,007.38000	1.00738	817.600	9.32	0.20	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	10.30	Call	1,579.53000	1.57953	1,883.17000	1.88317	1,579.530	9.46	0.32	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future	10.66	Put	4,399.20000	4.39920	3,916.70000	3.91670	4,399.200	9.80	0.57	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	11.05	Call	3,600.58000	3.60058	4,097.07000	4.09707	3,600.580	10.13	0.54	0.00	0	1,000.00		
R2035	On 02/02/2023	Bond Future	11.06	Put	3,181.23000	3.18123	2,799.05000	2.79905	3,181.230	10.13	0.46	0.00	0	582.00		
R2035	On 02/02/2023	Bond Future	13.22	Put	552.91000	0.55291	470.72000	0.47072	552.910	12.62	0.10	0.00	0	1,000.00		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		
R2037	On 05/05/2022	Bond Future			10.68590	86.25713	10.54509	87.17361		11.62	0.00	0.00	0	85,127.00		
R2037	On 04/08/2022	Bond Future			10.86372	83.17365	10.71713	84.10343		11.86	0.00	0.00	0	52,420.00		
R2037	On 04/08/2022	Bond Future	10.10	Call	546.00000	0.54600	752.10000	0.75210	546.000	10.45	0.19	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	10.90	Put	2,287.97000	2.28797	1,887.30000	1.88730	2,287.970	11.74	0.47	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	11.21	Call	3,662.96000	3.66296	4,300.35000	4.30035	3,662.960	12.11	0.65	0.00	0	1,050.00		
R2037	On 04/08/2022	Bond Future	11.42	Put	1,157.17000	1.15717	925.36000	0.92536	1,157.170	12.45	0.28	0.00	0	50.00		
R2037	On 04/08/2022	Bond Future	11.95	Put	584.18000	0.58418	458.76000	0.45876	584.180	13.45	0.16	0.00	0	1,050.00		
R2037	On 03/11/2022	Bond Future			11.01612	84.40792	10.86396	85.35213		11.40	0.00	0.00	0	0.00		
R2037	On 02/02/2023	Bond Future			11.15603	81.57097	10.99792	82.53165		11.56	0.00	0.00	0	0.00		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00		

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 05/05/2022	Bond Future			10.81322	88.25615		10.67235	89.24338		12.21	0.00	5,118,856.70	58	62,123.0
R2040	On 05/05/2022	Bond Future	9.82	Call	25.95000	0.02595		58.18000	0.05818	25.950	10.73	0.02	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	775.49000	0.77549		1,165.01000	1.16501	775.490	11.46	0.33	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	1.82000	0.00182		1.01000	0.00101	1.820	15.35	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.98617	84.94954		10.83957	85.95098		12.48	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	150.38000	0.15038		227.81000	0.22781	150.380	10.90	0.06	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,689.94000	1.68994		2,123.72000	2.12372	1,689.940	12.08	0.39	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	534.49000	0.53449		420.30000	0.42030	534.490	14.71	0.13	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.13434	86.21038		10.98225	87.22727		12.00	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.27063	83.15351		11.11268	84.18820		12.19	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			10.83318	85.07787		10.70243	86.01562		12.88	0.00	23,991,959.34	282	69,647.0
R2044	On 04/08/2022	Bond Future			10.99655	81.85325		10.86055	82.80448		13.17	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			11.13618	83.06811		10.99516	84.03411		12.67	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.26427	80.08375		11.11796	81.06652		12.88	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			10.76849	84.16783		10.63257	85.17756		13.34	0.00	0.00	0	193,475.0
R2048	On 04/08/2022	Bond Future			10.92426	85.27408		10.78290	86.29835		12.95	0.00	426,370.40	5	6,533.0
R2048	On 04/08/2022	Bond Future	10.20	Call	664.07000	0.66407		902.53000	0.90253	664.070	11.59	0.20	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	2,606.81000	2.60681		3,165.02000	3.16502	2,606.810	12.82	0.51	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			11.05835	82.13521		10.91178	83.17520		13.13	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.17857	83.55298		11.02659	84.61102		12.65	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			10.45978	70.18740		10.33939	70.86826		12.24	0.00	22,740,717.60	324	20,414.0
R209	On 05/05/2022	Bond Future	9.50	Call	23.18000	0.02318		46.90000	0.04690	23.180	10.69	0.02	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	97.22000	0.09722		169.72000	0.16972	97.220	11.02	0.08	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,904.52000	1.90452		1,507.60000	1.50760	1,904.520	11.88	0.64	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	622.17000	0.62217		453.04000	0.45304	622.170	12.61	0.30	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	15.57000	0.01557		10.01000	0.01001	15.570	14.80	0.01	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.61637	71.14159		10.49152	71.83227		11.90	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.75807	69.05022		10.62869	69.75167		11.98	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	215.68000	0.21568		283.43000	0.28343	215.680	10.66	0.08	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,113.30000	5.11330		4,608.23000	4.60823	5,113.300	10.70	0.75	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,002.16000	2.00216		1,739.07000	1.73907	2,002.160	11.98	0.40	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.88430	70.21130		10.75022	70.92509		11.54	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future	220.09706		220.09706		220.07062	220.07062			0.00	0.00	0	1,039.0
R210	On 04/08/2022	Bond Future	223.14393		223.14393		223.11901	223.11901			0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	223.56289		223.56289		223.53913	223.53913			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	227.36255		227.36255		227.34019	227.34019			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	10.02480		83.90643		9.90431	84.52308		9.46	0.00	10,740,023.04	128	25,076.0
R213	On 04/08/2022	Bond Future	10.22011		85.01150		10.09400	85.63749		9.16	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.38933		82.75125		10.25761	83.38701		9.13	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	379.52000	0.37952	479.92000	0.47992	379.520	8.35	0.14	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	420.56000	0.42056	529.33000	0.52933	420.560	8.35	0.15	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,889.49000	3.88949	3,482.75000	3.48275	3,889.490	8.62	0.67	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,452.02000	3.45202	3,075.45000	3.07545	3,452.020	8.74	0.62	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,862.30000	2.86230	2,530.72000	2.53072	2,862.300	8.91	0.55	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,417.13000	2.41713	2,123.03000	2.12303	2,417.130	9.04	0.49	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.54026	84.17624	10.40248	84.82315		8.82	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	523.96000	0.52396	639.43000	0.63943	523.960	8.06	0.16	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,110.97000	4.11097	3,717.54000	3.71754	4,110.970	8.32	0.63	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,182.85000	3.18285	2,852.36000	2.85236	3,182.850	8.57	0.54	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,472.41000	2.47241	2,803.24000	2.80324	2,472.410	8.62	0.49	0.00	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	717.70000	0.71770	622.63000	0.62263	717.700	10.26	0.16	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	10.76926		67.10429		10.63861	67.87034		13.34	0.00	0.00	0	15,322.0
R214	On 04/08/2022	Bond Future	10.92622		67.98627		10.79066	68.76329		12.97	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	11.06150		65.72431		10.92120	66.51330		13.13	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.18273		66.85846		11.03749	67.66119		12.67	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>389,553,930.32</b>	<b>4,083</b>	<b>1 272 842.0</b>
<b>Grand Total:</b>												<b>389,553,930.32</b>	<b>4,083</b>	<b>1 272 842.0</b>