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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2022

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	816.40600	816.40600			819.38200	819.38200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	827.35700	827.35700			830.15000	830.15000			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	839.34600	839.34600			842.64300	842.64300			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	853.39700	853.39700			856.78200	856.78200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	926.58400	926.58400			935.25900	935.25900			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	939.01300	939.01300			947.54900	947.54900			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	952.62000	952.62000			961.80900	961.80900			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	968.56800	968.56800			977.94700	977.94700			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	827.34600	827.34600			835.51300	835.51300			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	838.44300	838.44300			846.49300	846.49300			0.00	0.00	0	96.0
ALBI	On 03/11/2022	Index Future	850.59300	850.59300			859.23200	859.23200			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	864.83300	864.83300			873.64900	873.64900			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	11.61137		75.54767		11.44254	76.41123			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.83546		76.59293		11.66434	77.44368			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	12.05311		73.92938		11.86635	74.83352			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.25358		75.19042		12.05872	76.11008			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	12.01214		73.95056		11.84815	74.92103			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.21618		74.97370		12.04946	75.93337			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.41498		71.80873		12.23410	72.82272			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.59182		73.03593		12.40356	74.06720			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	815.90400		815.90400		824.02800	824.02800			0.00	8,159,040.00	1	557.0
GOVI	On 04/08/2022	GOVI	826.84800		826.84800		834.85600	834.85600			0.00	0.00	0	430.0
GOVI	On 03/11/2022	GOVI	838.83000		838.83000		847.42100	847.42100			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	852.87200		852.87200		861.64000	861.64000			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	160.67065		160.67065		160.88638	160.88638			0.00	0.00	0	611.0
I2025	On 04/08/2022	Bond Future	161.27047		161.27047		161.43719	161.43719			0.00	48,381,141.00	300	6,424.0
I2025	On 03/11/2022	Bond Future	163.62521		163.62521		163.88081	163.88081			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.74143		164.74143		165.00190	165.00190			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	118.14495		118.14495		118.44549	118.44549			0.00	0.00	0	2,554.0
I2029	On 04/08/2022	Bond Future	119.77957		119.77957		120.04589	120.04589			0.00	0.00	0	3,568.0
I2029	On 03/11/2022	Bond Future	120.29626		120.29626		120.63031	120.63031			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.34207		122.34207		122.68212	122.68212			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	114.23979		114.23979		115.00085	115.00085			0.00	0.00	0	2,162.0
I2033	On 04/08/2022	Bond Future	115.82038		115.82038		116.55477	116.55477			0.00	0.00	0	5,647.0
I2033	On 03/11/2022	Bond Future	116.19726		116.19726		117.00426	117.00426			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	118.17308		118.17308		118.99416	118.99416			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			132.15297		132.15297		132.08012	132.08012			0.00	0.00	0	1,830.0
I2038	On 04/08/2022	Bond Future			132.15535		132.15535		132.03883	132.03883			0.00	0.00	0	5,129.0
I2038	On 03/11/2022	Bond Future			134.08512		134.08512		134.03800	134.03800			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			134.49148		134.49148		134.44391	134.44391			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			119.61575		119.61575		120.52623	120.52623			0.00	0.00	0	6,004.0
I2046	On 04/08/2022	Bond Future			121.27082		121.27082		122.15491	122.15491			0.00	0.00	0	15,759.0
I2046	On 03/11/2022	Bond Future			121.10559		121.10559		122.06751	122.06751			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			123.16620		123.16620		124.14466	124.14466			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			125.43789		125.43789		125.07942	125.07942			0.00	0.00	0	1,672.0
I2050	On 04/08/2022	Bond Future			125.14227		125.14227		124.73867	124.73867			0.00	0.00	0	8,534.0
I2050	On 03/11/2022	Bond Future			126.96957		126.96957		126.62699	126.62699			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			127.04723		127.04723		126.69896	126.69896			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			319.76400		319.76400		320.51800	320.51800			0.00	0.00	0	374.0
IGOV	On 04/08/2022	Index Future			324.13300		324.13300		324.80900	324.80900			0.00	0.00	0	109.0
IGOV	On 03/11/2022	Index Future			328.90800		328.90800		329.77600	329.77600			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			334.49100		334.49100		335.38600	335.38600			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.38500		95.61500		4.40000	95.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.51500		95.48500		4.49000	95.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.86500		95.13500		4.82500	95.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.96000		95.04000		4.91500	95.08500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.29000		94.71000		5.26000	94.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.40000		94.60000		5.34500	94.65500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.13000		93.87000		6.08000	93.92000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.45500		93.54500		6.42000	93.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.67000		93.33000		6.61500	93.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.86500		93.13500		6.81500	93.18500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.92500		93.07500		6.88500	93.11500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.15000		92.85000		7.10000	92.90000			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.28191		112.38614		8.16793	112.83964		5.13	0.00	2,809,653.50	25	62,459.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.89	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	0.07000		0.00007		1.36000	0.00136	0.070	4.85	0.00	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	0.88000		0.00088		8.64000	0.00864	0.880	4.85	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	50.16000		0.05016		154.75000	0.15475	50.160	5.07	0.09	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	258.55000		0.25855		508.64000	0.50864	258.550	5.21	0.32	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	648.73000		0.64873		1,009.05000	1.00905	648.730	5.36	0.59	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	94.23000		0.09423		77.84000	0.07784	94.230	5.60	0.14	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	15.29000		0.01529		15.53000	0.01553	15.290	5.84	0.03	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	2.72000		0.00272		3.53000	0.00353	2.720	6.01	0.01	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.48780		108.62481		8.37490	109.04877		5.34	0.00	158,483,597.79	1,459	22,212.0
R186	On 04/08/2022	Bond Future	6.96	Call	19.78000		0.01978		34.12000	0.03412	19.780	4.72	0.02	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	479.92000		0.47992		626.25000	0.62625	479.920	5.19	0.26	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	157.94000		0.15794		135.13000	0.13513	157.940	6.22	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.68003		110.18612		8.54194	110.67544		5.06	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.82758		106.74406		8.67842	107.24182		5.15	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			330.43659		330.43659		330.44719	330.44719			0.00	0.00	0	640.0
R197	On 04/08/2022	Bond Future			326.56319		326.56319		326.46867	326.46867			0.00	0.00	0	328.0
R197	On 03/11/2022	Bond Future			331.33169		331.33169		331.41093	331.41093			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.32140		328.32140		328.40284	328.40284			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			251.79615		251.79615		254.15038	254.15038			0.00	0.00	0	786.0
R202	On 04/08/2022	Bond Future			250.79426		250.79426		253.09978	253.09978			0.00	0.00	0	6,489.0
R202	On 03/11/2022	Bond Future			254.45603		254.45603		256.93044	256.93044			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			254.19040		254.19040		256.70756	256.70756			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			5.57954		103.17253		5.55075	103.19532		0.98	0.00	0.00	0	15,976.0
R2023	On 04/08/2022	Bond Future			5.67487		104.54955		5.69408	104.53903		0.86	0.00	0.00	0	9,989.0
R2023	On 03/11/2022	Bond Future			5.41722		102.17655		5.27196	102.22137		0.49	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			9.94583		91.84129		9.78683	92.63271		8.15	0.00	3,673,651.60	40	77,880.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.49	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.00000		0.00000		0.00000	0.00000	0.000	7.50	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	0.00000		0.00000		0.01000	0.00001	0.000	7.51	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	0.02000		0.00002		0.80000	0.00080	0.020	7.53	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	0.05000		0.00005		1.84000	0.00184	0.050	7.55	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	1.52000		0.00152		19.11000	0.01911	1.520	7.60	0.00	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,025.09000		3.02509		2,303.54000	2.30354	3,025.090	7.73	0.98	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,835.78000		1.83578		1,279.66000	1.27966	1,835.780	7.99	0.87	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	1,622.76000	1.62276		1,111.97000	1.11197	1,622.760	8.05	0.83	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	633.27000	0.63327		404.16000	0.40416	633.270	8.39	0.49	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	223.19000	0.22319		144.87000	0.14487	223.190	8.79	0.23	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	1.35000	0.00135		1.54000	0.00154	1.350	9.93	0.00	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			10.16143	89.08311		10.00059	89.85545		8.42	0.00	117,856,954.53	1,323	47,029.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	13.23000	0.01323		27.61000	0.02761	13.230	7.99	0.01	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	132.73000	0.13273		224.31000	0.22431	132.730	7.77	0.08	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	514.78000	0.51478		404.51000	0.40451	514.780	9.44	0.20	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.35596	90.36435		10.17677	91.19717		7.93	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			10.52646	87.87770		10.33813	88.72469		7.94	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	246.77000	0.24677		347.74000	0.34774	246.770	7.36	0.09	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,959.11000	4.95911		4,381.14000	4.38114	4,959.110	7.76	0.73	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,063.50000	4.06350		3,553.86000	3.55386	4,063.500	7.91	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			10.33615	88.14982		10.16196	89.12807		9.45	0.00	0.00	0	132,735.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	2.14000	0.00214		28.86000	0.02886	2.140	8.73	0.00	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	367.03000	0.36703		883.91000	0.88391	367.030	9.76	0.32	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	613.43000	0.61343		1,255.42000	1.25542	613.430	9.97	0.45	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	34.45000	0.03445		24.37000	0.02437	34.450	11.17	0.04	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	9.34000	0.00934		7.52000	0.00752	9.340	11.36	0.01	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.53116	89.34729		10.35459	90.31003		9.09	0.00	0.00	0	19,742.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	16.49000	0.01649		38.61000	0.03861	16.490	7.87	0.01	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.40	Call	115.86000	0.11586		213.36000	0.21336	115.860	8.40	0.07	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	338.39000	0.33839		544.81000	0.54481	338.390	8.82	0.16	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	10.10	Call	852.53000	0.85253		1,226.10000	1.22610	852.530	9.19	0.31	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	394.32000	0.39432		301.25000	0.30125	394.320	11.21	0.14	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.71705	86.48052		10.52384	87.50490		9.26	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	193.13000	0.19313		306.90000	0.30690	193.130	8.30	0.08	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	215.39000	0.21539		339.20000	0.33920	215.390	8.29	0.09	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	266.23000	0.26623		411.92000	0.41192	266.230	8.28	0.11	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	737.95000	0.73795		1,031.85000	1.03185	737.950	8.75	0.23	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,310.24000	4.31024		3,650.58000	3.65058	4,310.240	8.94	0.70	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,122.88000	4.12288		3,482.16000	3.48216	4,122.880	8.99	0.69	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,217.95000	1.21795		1,620.64000	1.62064	1,217.950	9.03	0.33	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,018.29000	3.01829		2,502.33000	2.50233	3,018.290	9.25	0.57	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,814.93000	2.81493		2,324.86000	2.32486	2,814.930	9.31	0.54	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,268.59000	2.26859		2,842.68000	2.84268	2,268.590	9.40	0.50	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,011.89000	1.01189		807.97000	0.80797	1,011.890	10.49	0.25	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	465.42000	0.46542		368.95000	0.36895	465.420	11.52	0.12	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.87835	87.93578		10.67661	88.97749		8.89	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	309.47000	0.30947		447.85000	0.44785	309.470	8.10	0.11	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	408.52000	0.40852		579.41000	0.57941	408.520	8.12	0.13	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	Open Interest
R2032	On 02/02/2023	Bond Future	9.92	Call	897.12000		0.89712	1,191.80000	1.19180	897.120		8.47	0.24	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,057.84000		5.05784	4,385.15000	4.38515	5,057.840		8.66	0.69	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,376.60000		1.37660	1,764.61000	1.76461	1,376.600		8.71	0.32	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,898.19000		3.89819	3,332.98000	3.33298	3,898.190		8.89	0.59	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,320.01000		2.32001	2,849.50000	2.84950	2,320.010		9.00	0.46	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,301.55000		1.30155	1,075.55000	1.07555	1,301.550		10.26	0.26	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	578.90000		0.57890	471.58000	0.47158	578.900		11.06	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			10.69020		89.17889	10.51602	90.28013			10.74	0.00	1,426,862.24	16	71,319.0
R2035	On 04/08/2022	Bond Future			10.88211		90.35011	10.70532	91.43734			10.35	0.00	4,065,754.95	45	56,033.0
R2035	On 04/08/2022	Bond Future	9.53	Call	46.22000		0.04622	97.53000	0.09753	46.220		8.91	0.03	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	173.97000		0.17397	310.18000	0.31018	173.970		9.42	0.08	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,140.95000		1.14095	1,607.24000	1.60724	1,140.950		10.39	0.35	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,900.33000		2.90033	2,338.04000	2.33804	2,900.330		10.51	0.60	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,514.37000		1.51437	1,185.68000	1.18568	1,514.370		11.26	0.38	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	322.26000		0.32226	246.66000	0.24666	322.260		12.92	0.10	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.05550		87.18500	10.86370	88.33608			10.51	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future	9.82	Call	325.09000		0.32509	497.39000	0.49739	325.090		9.40	0.11	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	940.83000		0.94083	1,294.48000	1.29448	940.830		10.06	0.25	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,426.71000		4.42671	3,742.61000	3.74261	4,426.710		10.35	0.66	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,953.93000		2.95393	2,443.25000	2.44325	2,953.930		10.73	0.51	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,751.71000		2.75171	3,415.58000	3.41558	2,751.710		10.81	0.51	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	552.01000		0.55201	442.62000	0.44262	552.010		13.30	0.12	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.20682		88.69022	11.00726	89.86060			10.10	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	488.38000		0.48838	686.61000	0.68661	488.380		9.25	0.14	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,141.18000		1.14118	1,495.52000	1.49552	1,141.180		9.74	0.26	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,106.07000		5.10607	4,416.01000	4.41601	5,106.070		10.03	0.64	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,833.29000		2.83329	3,449.40000	3.44940	2,833.290		10.34	0.47	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,721.14000		3.72114	3,170.26000	3.17026	3,721.140		10.35	0.52	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	584.56000		0.58456	477.00000	0.47700	584.560		12.55	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			10.81370		85.43791	10.64954	86.49238			11.42	0.00	128,156,865.00	1,500	54,381.0
R2037	On 04/08/2022	Bond Future			10.99684		82.34241	10.83045	83.38334			11.58	0.00	9,881,089.20	120	78,453.0
R2037	On 04/08/2022	Bond Future	10.10	Call	271.86000		0.27186	450.30000	0.45030	271.860		10.54	0.12	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,416.59000		2.41659	1,951.44000	1.95144	2,416.590		11.77	0.53	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,881.15000		2.88115	3,596.97000	3.59697	2,881.150		12.28	0.61	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,172.03000		1.17203	923.52000	0.92352	1,172.030		12.69	0.31	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	537.45000		0.53745	419.39000	0.41939	537.450		13.69	0.16	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.16042		83.52700	10.98028	84.62890			11.21	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.30586		80.67569	11.11870	81.79630			11.36	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

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			10.94263		87.36462		10.77841	88.49847		12.05	0.00	0.00	0	52,257.0
R2040	On 05/05/2022	Bond Future	9.82	Call	0.01000		0.00001		0.94000	0.00094	0.010	10.78	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	120.37000		0.12037		427.71000	0.42771	120.370	11.66	0.12	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.37	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.12095		84.04489		10.95431	85.16562		12.25	0.00	4,622,468.95	55	58,694.0
R2040	On 04/08/2022	Bond Future	9.70	Call	37.86000		0.03786		79.66000	0.07966	37.860	10.49	0.02	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,097.01000		1.09701		1,543.00000	1.54300	1,097.010	12.18	0.32	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	479.13000		0.47913		376.14000	0.37614	479.130	14.98	0.13	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.28002		85.25408		11.10005	86.43798		11.86	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.42181		82.18166		11.23493	83.38563		12.05	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			10.97069		84.11028		10.80637	85.26873		12.74	0.00	0.00	0	46,433.0
R2044	On 04/08/2022	Bond Future			11.13969		80.87156		10.97277	82.01826		12.96	0.00	0.00	0	34,116.0
R2044	On 03/11/2022	Bond Future			11.29012		82.03504		11.11035	83.24363		12.56	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.42392		79.03377		11.23739	80.26282		12.77	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			10.90886		83.14709		10.73941	84.38207		13.24	0.00	166,294.18	2	137,759.0
R2048	On 04/08/2022	Bond Future			11.07035		84.23858		10.89794	85.46311		12.80	0.00	0.00	0	168,105.0
R2048	On 04/08/2022	Bond Future	10.20	Call	338.79000		0.33879		562.01000	0.56201	338.790	11.85	0.13	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,827.54000		1.82754		2,463.82000	2.46382	1,827.540	13.01	0.43	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			11.21515		81.04794		11.02992	82.33513		13.06	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.34109		82.44799		11.14900	83.75694		12.61	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			10.64960		69.13260		10.48031	70.07222		12.04	0.00	0.00	0	19,244.0
R209	On 05/05/2022	Bond Future	9.50	Call	0.01000		0.00001		0.52000	0.00052	0.010	10.75	0.00	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	0.30000		0.00030		7.34000	0.00734	0.300	10.83	0.00	0.00	0	6,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,319.94000		2.31994		1,601.20000	1.60120	2,319.940	11.51	0.91	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	482.54000		0.48254		293.59000	0.29359	482.540	12.59	0.38	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.19000		0.00019		0.26000	0.00026	0.190	14.82	0.00	0.00	0	10,050.0
R209	On 04/08/2022	Bond Future			10.81326		70.07176		10.64191	71.00148		11.65	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.96779		67.93418		10.78325	68.91486		11.79	0.00	0.00	0	3,610.0
R209	On 03/11/2022	Bond Future	9.25	Call	85.66000		0.08566		143.46000	0.14346	85.660	10.47	0.04	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,883.63000		5.88363		5,125.28000	5.12528	5,883.630	10.83	0.82	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,319.71000		2.31971		1,918.87000	1.91887	2,319.710	12.06	0.47	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			11.10142		69.07719		10.91023	70.07445		11.38	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	220.49709		220.49709		220.49506	220.49506			0.00	0.00	0	988.0
R210	On 04/08/2022	Bond Future	223.54770		223.54770		223.47433	223.47433			0.00	0.00	0	928.0
R210	On 03/11/2022	Bond Future	223.87706		223.87706		223.92121	223.92121			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	227.68521		227.68521		227.73086	227.73086			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	10.19279		83.05644		10.01864	83.93781		9.24	0.00	0.00	0	26,056.0
R213	On 04/08/2022	Bond Future	10.39593		84.14888		10.21934	85.01530		8.88	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.58055		81.83947		10.38684	82.76321		8.83	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	181.79000	0.18179	285.13000	0.28513	181.790	8.15	0.08	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	211.74000	0.21174	327.38000	0.32738	211.740	8.20	0.09	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,410.80000	4.41080	3,779.68000	3.77968	4,410.800	8.72	0.74	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,915.93000	3.91593	3,329.79000	3.32979	3,915.930	8.82	0.69	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,245.91000	3.24591	2,728.98000	2.72898	3,245.910	8.97	0.62	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,747.13000	2.74713	2,289.50000	2.28950	2,747.130	9.13	0.56	0.00	0	200.0
R213	On 02/02/2023	Bond Future	10.73997		83.25008		10.53747	84.18927		8.61	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	303.01000	0.30301	433.28000	0.43328	303.010	7.90	0.11	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,597.53000	4.59753	3,989.30000	3.98930	4,597.530	8.30	0.70	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,556.63000	3.55663	3,044.18000	3.04418	3,556.630	8.51	0.60	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,895.46000	1.89546	2,344.62000	2.34462	1,895.460	8.57	0.43	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	786.31000	0.78631	646.59000	0.64659	786.310	10.34	0.18	0.00	0	912.0
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	10.93426		66.15627		10.76995	67.10029		13.18	0.00	3,440,126.04	52	15,412.0
R214	On 04/08/2022	Bond Future	11.09751		67.02468		10.93089	67.95976		12.76	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	11.24410		64.71944		11.06517	65.70387		13.00	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.37165		65.83719		11.18641	66.83832		12.56	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 :												491,123,498.98	4,938	1 444 617.0
Grand Total:												491,123,498.98	4,938	1 444 617.0