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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2022

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	809.03900	809.03900	808.51900	808.51900					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	819.83300	819.83300	819.31400	819.31400					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	831.97700	831.97700	831.45600	831.45600					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	845.64200	845.64200	845.11800	845.11800					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	937.52800	937.52800	933.72900	933.72900					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	950.03600	950.03600	946.19500	946.19500					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	964.10900	964.10900	960.21800	960.21800					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	979.94400	979.94400	975.99600	975.99600					0.00	0.00	0	0.00
ALBI	On 05/05/2022	Index Future	837.47600	837.47600	832.58300	832.58300					0.00	0.00	0	129.00
ALBI	On 04/08/2022	Index Future	848.65000	848.65000	843.69800	843.69800					0.00	0.00	0	92.00
ALBI	On 03/11/2022	Index Future	861.22100	861.22100	856.20200	856.20200					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	875.36600	875.36600	870.27100	870.27100					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/05/2022	Bond Future	11.35627	76.85784		11.45042	76.37061			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.57103	77.91330		11.66906	77.42003			0.00	0.00	0	263.00
ES33	On 03/11/2022	Bond Future	11.77255	75.29344		11.87457	74.79340			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	11.96622	76.55226		12.07251	76.04447			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/05/2022	Bond Future	11.74020	75.57148		11.85982	74.85127			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	11.93402	76.61023		12.05849	75.88085			0.00	0.00	0	3,579.00
ES42	On 03/11/2022	Bond Future	12.11665	73.49395		12.24618	72.75426			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.28570	74.72558		12.42037	73.97411			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/05/2022	GOVI	825.97800	825.97800		821.14700	821.14700			0.00	0.00	0	989.00
GOVI	On 04/08/2022	GOVI	836.99800	836.99800		832.10900	832.10900			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	849.39600	849.39600		844.44100	844.44100			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	863.34800	863.34800		858.31700	858.31700			0.00	0.00	0	0.00
I2025	On 05/05/2022	Bond Future	160.01679	160.01679		160.06479	160.06479			0.00	0.00	0	5,484.00
I2025	On 04/08/2022	Bond Future	160.59155	160.59155		160.64161	160.64161			0.00	0.00	0	1,130.00
I2025	On 03/11/2022	Bond Future	162.98708	162.98708		163.03906	163.03906			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.04055	164.04055		164.09454	164.09454			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/05/2022	Bond Future	117.21741	117.21741		117.58103	117.58103			0.00	0.00	0	2,745.00
I2029	On 04/08/2022	Bond Future	118.82712	118.82712		119.19672	119.19672			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	119.36785	119.36785		119.74389	119.74389			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.35775	121.35775		121.74088	121.74088			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 05/05/2022	Bond Future	112.26021	112.26021		112.23195	112.23195			0.00	0.00	0	2,719.00
I2033	On 04/08/2022	Bond Future	113.80184	113.80184		113.77408	113.77408			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	114.18527	114.18527		114.15804	114.15804			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	116.08860	116.08860		116.06168	116.06168			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/05/2022	Bond Future			127.60984	127.60984		128.24063	128.24063			0.00	0.00	0	4,184.00
I2038	On 04/08/2022	Bond Future			127.53666	127.53666		128.17734	128.17734			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			129.43960	129.43960		130.09078	130.09078			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			129.72670	129.72670		130.38955	130.38955			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/05/2022	Bond Future			115.11066	115.11066		115.48044	115.48044			0.00	0.00	0	14,104.00
I2046	On 04/08/2022	Bond Future			116.69137	116.69137		117.06734	117.06734			0.00	0.00	0	2,969.00
I2046	On 03/11/2022	Bond Future			116.49706	116.49706		116.87946	116.87946			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future			118.44007	118.44007		118.82978	118.82978			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/05/2022	Bond Future			118.67170	118.67170		119.64879	119.64879			0.00	0.00	0	8,672.00
I2050	On 04/08/2022	Bond Future			118.27095	118.27095		119.26240	119.26240			0.00	0.00	0	1,410.00
I2050	On 03/11/2022	Bond Future			120.03544	120.03544		121.04264	121.04264			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			119.95830	119.95830		120.98323	120.98323			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/05/2022	Index Future			312.75100	312.75100		313.42700	313.42700			0.00	6,255,020.00	2	499.00
I GOV	On 04/08/2022	Index Future			317.00100	317.00100		317.68900	317.68900			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			321.77200	321.77200		322.47300	322.47300			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future			327.13200	327.13200		327.84600	327.84600			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.52500	95.47500		4.59500	95.40500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.60000	95.40000		4.66000	95.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.04500	94.95500		5.07500	94.92500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.12500	94.87500		5.15000	94.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.49000	94.51000		5.54000	94.46000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.59500	94.40500		5.61500	94.38500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.25500	93.74500		6.28000	93.72000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.59000	93.41000		6.57500	93.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.76500	93.23500		6.80000	93.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.96000	93.04000		6.95500	93.04500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.97000	93.03000		7.01500	92.98500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.22500	92.77500		7.25500	92.74500			0.00	0.00	0	0.00
R186	On 05/05/2022	Bond Future			8.53330	111.39426		8.55151	111.32285		5.58	0.00	445,577.04	4	71,300.00
R186	On 05/05/2022	Bond Future	6.73	Call	0.23000	0.00023		0.24000	0.00024	0.230	5.64	0.00	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	5.76000	0.00576		5.72000	0.00572	5.760	5.46	0.01	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	15.85000	0.01585		15.57000	0.01557	15.850	5.39	0.02	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	96.81000	0.09681		93.83000	0.09383	96.810	5.32	0.10	0.00	0	435.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2022	Bond Future	8.14	Call	261.61000	0.26161		252.92000	0.25292	261.610	5.36	0.23	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	509.31000	0.50931		492.65000	0.49265	509.310	5.42	0.37	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	641.37000	0.64137		681.37000	0.68137	641.370	5.54	0.42	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	281.69000	0.28169		305.98000	0.30598	281.690	5.66	0.23	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	134.58000	0.13458		149.12000	0.14912	134.580	5.81	0.12	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.76065	107.60882		8.77995	107.53741		5.81	0.00	0.00	0	15.00
R186	On 04/08/2022	Bond Future	6.96	Call	49.75000	0.04975		48.35000	0.04835	49.750	5.65	0.03	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	403.90000	0.40390		393.15000	0.39315	403.900	5.46	0.21	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	436.30000	0.43630		453.93000	0.45393	436.300	6.57	0.18	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.96338	109.19083		8.98390	109.11920		5.54	0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.14432	105.69674		9.16624	105.62475		5.54	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/05/2022	Bond Future			330.04658	330.04658		330.01978	330.01978			0.00	0.00	0	752.00
R197	On 04/08/2022	Bond Future			326.13540	326.13540		326.11111	326.11111			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			331.00164	331.00164		330.97942	330.97942			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			327.88835	327.88835		327.86818	327.86818			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/05/2022	Bond Future			247.75563	247.75563		247.71712	247.71712			0.00	0.00	0	6,375.00
R202	On 04/08/2022	Bond Future			246.67320	246.67320		246.63638	246.63638			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			250.35273	250.35273		250.31726	250.31726			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			249.94065	249.94065		249.90626	249.90626			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/05/2022	Bond Future			5.57219	103.17835		5.58607	103.16736		1.08	0.00	0.00	0	14,778.00
R2023	On 04/08/2022	Bond Future			5.68335	104.54490		5.70219	104.53459		0.76	0.00	0.00	0	2,384.00
R2023	On 03/11/2022	Bond Future			5.32521	102.20494		5.35624	102.19536		0.41	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/05/2022	Bond Future			9.75509	92.79176		9.82396	92.44710		8.31	0.00	742,334.08	8	70,558.00
R2030	On 05/05/2022	Bond Future	7.73	Call	0.01000	0.00001		0.00000	0.00000	0.010	7.76	0.00	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	0.25000	0.00025		0.17000	0.00017	0.250	7.74	0.00	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	2.74000	0.00274		1.93000	0.00193	2.740	7.69	0.00	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	21.82000	0.02182		15.97000	0.01597	21.820	7.65	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	33.50000	0.03350		24.77000	0.02477	33.500	7.64	0.04	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	122.44000	0.12244		94.38000	0.09438	122.440	7.70	0.11	0.00	0	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,345.08000	2.34508		2,632.35000	2.63235	2,345.080	7.81	0.79	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,446.17000	1.44617		1,678.33000	1.67833	1,446.170	7.99	0.62	0.00	0	5,000.00

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
R2030	On 05/05/2022	Bond Future	9.65	Put	1,298.23000	1.29823	1,517.59000	1.51759	1,298.230	8.03	0.58	0.00	0	5,000.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	619.73000	0.61973	760.35000	0.76035	619.730	8.27	0.35	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	298.75000	0.29875	383.26000	0.38326	298.750	8.48	0.20	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	17.43000	0.01743	25.69000	0.02569	17.430	9.53	0.02	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			9.96300	90.03719	10.03516	89.68873		8.44	0.00	450,185.95	5	25,175.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	53.65000	0.05365	44.43000	0.04443	53.650	8.00	0.03	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	328.40000	0.32840	282.05000	0.28205	328.400	7.80	0.15	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	479.41000	0.47941	546.99000	0.54699	479.410	9.44	0.17	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.14160	91.36180	10.21709	91.00891		8.11	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future			10.30790	88.86161	10.38708	88.50355		8.17	0.00	0.00	0	0.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	437.89000	0.43789	391.32000	0.39132	437.890	7.52	0.14	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,339.34000	4.33934	4,585.26000	4.58526	4,339.340	7.66	0.67	0.00	0	102.00	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,536.66000	3.53666	3,754.90000	3.75490	3,536.660	7.84	0.59	0.00	0	102.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 05/05/2022	Bond Future			10.11977	89.36721	10.18821	88.97972		9.63	0.00	0.00	0	141,216.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	165.40000	0.16540	127.45000	0.12745	165.400	8.78	0.13	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,331.54000	1.33154	1,141.04000	1.14104	1,331.540	9.55	0.55	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,706.31000	1.70631	1,483.48000	1.48348	1,706.310	9.68	0.64	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	95.10000	0.09510	129.69000	0.12969	95.100	10.72	0.07	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	49.16000	0.04916	69.08000	0.06908	49.160	11.05	0.04	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.30696	90.57217	10.37824	90.18025		9.28	0.00	0.00	0	2,140.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	94.11000	0.09411	77.43000	0.07743	94.110	8.24	0.05	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.40	Call	289.97000	0.28997	244.80000	0.24480	289.970	8.12	0.13	0.00	0	1,300.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	653.80000	0.65380	567.50000	0.56750	653.800	8.38	0.25	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,425.85000	1.42585	1,275.43000	1.27543	1,425.850	8.87	0.42	0.00	0	1,300.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	318.76000	0.31876	368.66000	0.36866	318.760	10.74	0.11	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.47777	87.75155	10.55202	87.35448		9.35	0.00	0.00	0	0.00	
R2032	On 03/11/2022	Bond Future	9.31	Call	412.68000	0.41268	361.42000	0.36142	412.680	8.40	0.14	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	9.36	Call	452.07000	0.45207	396.74000	0.39674	452.070	8.40	0.15	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	9.46	Call	539.89000	0.53989	475.78000	0.47578	539.890	8.40	0.18	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,234.83000	1.23483	1,115.94000	1.11594	1,234.830	8.85	0.32	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,633.71000	3.63371	3,886.56000	3.88656	3,633.710	9.04	0.61	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,471.60000	3.47160	3,717.70000	3.71770	3,471.600	9.08	0.59	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,862.75000	1.86275	1,705.01000	1.70501	1,862.750	9.13	0.42	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,527.85000	2.52785	2,729.55000	2.72955	2,527.850	9.34	0.48	0.00	0	454.00	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,356.52000	2.35652	2,549.03000	2.54903	2,356.520	9.40	0.46	0.00	0	180.00	
R2032	On 03/11/2022	Bond Future	10.67	Call	3,129.39000	3.12939	2,910.65000	2.91065	3,129.390	9.49	0.58	0.00	0	750.00	
R2032	On 03/11/2022	Bond Future	11.55	Put	867.09000	0.86709	956.20000	0.95620	867.090	10.55	0.20	0.00	0	500.00	
R2032	On 03/11/2022	Bond Future	12.30	Put	418.02000	0.41802	465.22000	0.46522	418.020	11.58	0.11	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future			10.63421	89.19858	10.71159	88.79566		8.98	0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	545.93000	0.54593	487.19000	0.48719	545.930	8.16	0.16	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	695.51000	0.69551	624.01000	0.62401	695.510	8.19	0.19	0.00	0	500.00	

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
R2032	On 02/02/2023	Bond Future	9.92	Call	1,310.73000	1.31073	1,194.67000	1.19467	1,310.730	8.37	0.31	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,308.00000	4.30800	4,567.15000	4.56715	4,308.000	8.57	0.62	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	1,914.86000	1.91486	1,764.05000	1.76405	1,914.860	8.62	0.40	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,292.27000	3.29227	3,511.58000	3.51158	3,292.270	8.82	0.52	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	3,042.10000	3.04210	2,838.96000	2.83896	3,042.100	8.93	0.53	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,057.82000	1.05782	1,150.74000	1.15074	1,057.820	10.04	0.21	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	516.21000	0.51621	565.42000	0.56542	516.210	11.13	0.11	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			10.40666	90.98167	10.51062	90.31459		10.82	0.00	0.00	0	71,474.00	
R2035	On 04/08/2022	Bond Future			10.58818	92.16848	10.69633	91.49314		10.39	0.00	0.00	0	49,855.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	215.14000	0.21514	161.64000	0.16164	215.140	9.03	0.09	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	485.72000	0.48572	379.22000	0.37922	485.720	9.10	0.18	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,079.22000	2.07922	1,775.11000	1.77511	2,079.220	10.15	0.49	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	2,116.78000	2.11678	2,455.23000	2.45523	2,116.780	10.27	0.47	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,069.90000	1.06990	1,278.12000	1.27812	1,069.900	10.86	0.28	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	246.58000	0.24658	307.23000	0.30723	246.580	12.56	0.08	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			10.74517	89.05846	10.85746	88.37390		10.52	0.00	0.00	0	0.00	
R2035	On 03/11/2022	Bond Future	9.82	Call	702.18000	0.70218	579.09000	0.57909	702.180	9.37	0.20	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,586.18000	1.58618	1,359.51000	1.35951	1,586.180	9.77	0.36	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,403.73000	3.40373	3,796.08000	3.79608	3,403.730	10.11	0.55	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,219.01000	2.21901	2,513.91000	2.51391	2,219.010	10.51	0.40	0.00	0	582.00	
R2035	On 03/11/2022	Bond Future	11.05	Call	3,921.55000	3.92155	3,518.84000	3.51884	3,921.550	10.56	0.62	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	396.90000	0.39690	467.40000	0.46740	396.900	12.86	0.09	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			10.88900	90.56500	11.00568	89.86996		10.11	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	885.58000	0.88558	751.53000	0.75153	885.580	9.21	0.21	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,762.52000	1.76252	1,538.44000	1.53844	1,762.520	9.53	0.34	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,071.10000	4.07110	4,468.52000	4.46852	4,071.100	9.85	0.55	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	3,886.15000	3.88615	3,511.08000	3.51108	3,886.150	10.15	0.56	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,903.64000	2.90364	3,221.69000	3.22169	2,903.640	10.15	0.43	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	465.20000	0.46520	535.06000	0.53506	465.200	12.51	0.09	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			10.59962	86.81695	10.69840	86.17648		11.50	0.00	0.00	0	85,127.00	
R2037	On 04/08/2022	Bond Future			10.77549	83.73144	10.87812	83.08313		11.64	0.00	0.00	0	52,420.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	590.91000	0.59091	471.88000	0.47188	590.910	10.21	0.21	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,939.95000	1.93995	2,243.21000	2.24321	1,939.950	11.52	0.43	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,946.77000	3.94677	3,521.31000	3.52131	3,946.770	11.89	0.69	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	930.12000	0.93012	1,107.40000	1.10740	930.120	12.23	0.24	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	448.01000	0.44801	544.42000	0.54442	448.010	13.25	0.13	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			10.92623	84.96380	11.03260	84.30661		11.23	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.06724	82.10843	11.17762	81.44106		11.38	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	0.00
R2040	On 05/05/2022	Bond Future			10.67632	89.21531		10.79537	88.38027		12.11	0.00	713,722.48	8	62,115.00
R2040	On 05/05/2022	Bond Future	9.82	Call	36.71000	0.03671		19.70000	0.01970	36.710	10.72	0.03	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,089.28000	1.08928		787.54000	0.78754	1,089.280	11.84	0.42	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	0.31000	0.00031		0.72000	0.00072	0.310	15.15	0.00	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			10.84525	85.91183		10.96893	85.06636		12.28	0.00	0.00	0	42,392.00
R2040	On 04/08/2022	Bond Future	9.70	Call	186.01000	0.18601		132.28000	0.13228	186.010	10.69	0.08	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,998.37000	1.99837		1,650.11000	1.65011	1,998.370	11.87	0.45	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	371.57000	0.37157		470.84000	0.47084	371.570	14.53	0.10	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			10.98979	87.17640		11.11794	86.31912		11.85	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.12492	84.10731		11.25783	83.23662		12.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/05/2022	Bond Future			10.69681	86.05632		10.81574	85.20194		12.78	0.00	0.00	0	69,647.00
R2044	On 04/08/2022	Bond Future			10.85617	82.83541		10.97967	81.97032		12.97	0.00	0.00	0	22,586.00
R2044	On 03/11/2022	Bond Future			10.99219	84.05466		11.12007	83.17751		12.51	0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.11901	81.05939		11.25155	80.16841		12.73	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/05/2022	Bond Future			10.62755	85.21526		10.75144	84.29333		13.25	0.00	0.00	0	193,475.00
R2048	On 04/08/2022	Bond Future			10.77908	86.32634		10.90774	85.39264		12.77	0.00	0.00	0	6,533.00
R2048	On 04/08/2022	Bond Future	10.20	Call	824.90000	0.82490		626.12000	0.62612	824.900	11.38	0.24	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	3,074.93000	3.07493		2,580.31000	2.58031	3,074.930	12.63	0.57	0.00	0	1,700.00
R2048	On 03/11/2022	Bond Future			10.90931	83.19292		11.04255	82.24621		12.98	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.02801	84.60102		11.16602	83.63943		12.52	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/05/2022	Bond Future			10.37980	70.63868		10.47310	70.11264		12.11	0.00	0.00	0	20,414.00
R209	On 05/05/2022	Bond Future	9.50	Call	23.37000	0.02337		14.32000	0.01432	23.370	10.64	0.02	0.00	0	2,975.00
R209	On 05/05/2022	Bond Future	9.75	Call	103.33000	0.10333		68.89000	0.06889	103.330	10.93	0.09	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	1,537.20000	1.53720		1,881.35000	1.88135	1,537.200	11.74	0.60	0.00	0	11,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	423.60000	0.42360		574.95000	0.57495	423.600	12.49	0.24	0.00	0	1,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	5.55000	0.00555		9.70000	0.00970	5.550	14.60	0.01	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.53492	71.59108		10.63149	71.05859		11.68	0.00	0.00	0	1,550.00
R209	On 03/11/2022	Bond Future			10.67528	69.49793		10.77519	68.95815		11.79	0.00	0.00	0	2,750.00
R209	On 03/11/2022	Bond Future	9.25	Call	227.69000	0.22769		185.34000	0.18534	227.690	10.49	0.09	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Put	4,789.95000	4.78995		5,191.11000	5.19111	4,789.950	10.87	0.72	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,809.03000	1.80903		2,026.41000	2.02641	1,809.030	12.05	0.38	0.00	0	6,000.00
R209	On 02/02/2023	Bond Future			10.80284	70.64372		10.90622	70.09559		11.37	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/05/2022	Bond Future	219.07158	219.07158		218.80275	218.80275			0.00	0.00	0	1,039.00
R210	On 04/08/2022	Bond Future	222.07989	222.07989		221.80936	221.80936			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future	222.45923	222.45923		222.18617	222.18617			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future	226.16849	226.16849		225.89249	225.89249			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/05/2022	Bond Future	9.99870	84.03951		10.06726	83.69053		9.37	0.00	0.00	0	25,076.00
R213	On 04/08/2022	Bond Future	10.19471	85.13709		10.26625	84.78399		9.06	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.36491	82.86864		10.43943	82.51110		9.07	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	373.27000	0.37327	328.33000	0.32833	373.270	8.31	0.14	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	414.28000	0.41428	365.23000	0.36523	414.280	8.30	0.15	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,772.44000	3.77244	4,018.25000	4.01825	3,772.440	8.57	0.66	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,338.27000	3.33827	3,567.54000	3.56754	3,338.270	8.69	0.62	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,752.62000	2.75262	2,956.74000	2.95674	2,752.620	8.85	0.54	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,313.19000	2.31319	2,495.87000	2.49587	2,313.190	8.98	0.48	0	200.00
R213	On 02/02/2023	Bond Future	10.52052	84.26852		10.59828	83.90577		8.73	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	508.16000	0.50816	454.94000	0.45494	508.160	7.98	0.16	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,001.37000	4.00137	4,237.84000	4.23784	4,001.370	8.23	0.63	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,077.18000	3.07718	3,278.38000	3.27838	3,077.180	8.47	0.53	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	2,460.76000	2.46076	2,290.96000	2.29096	2,460.760	8.52	0.49	0	935.00
R213	On 02/02/2023	Bond Future	12.20	Put	668.82000	0.66882	729.87000	0.72987	668.820	10.18	0.15	0	935.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/05/2022	Bond Future	10.64871	67.81063		10.76742	67.11499		13.23	0.00	0.00	0	15,322.00
R214	On 04/08/2022	Bond Future	10.80253	68.69468		10.92552	67.99025		12.77	0.00	0.00	0	1,337.00
R214	On 03/11/2022	Bond Future	10.93499	66.43509		11.06212	65.72086		12.97	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.05576	67.55936		11.18721	66.83394		12.52	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											8,606,839.55	27	386.00000000
Grand Total:											8,606,839.55	27	386.00000000