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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2022

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
<b>Derivatives</b>													
AL37	On 05/05/2022	Index Future	819.62700	819.62700	818.22300	818.22300				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	830.38400	830.38400	828.97900	828.97900				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	842.68700	842.68700	841.28000	841.28000				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	856.78500	856.78500	855.37700	855.37700				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	944.71600	944.71600	943.07400	943.07400				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	957.11500	957.11500	955.47000	955.47000				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	971.29500	971.29500	969.64900	969.64900				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	987.54500	987.54500	985.89600	985.89600				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	843.86700	843.86700	842.14100	842.14100				0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	854.94200	854.94200	853.21100	853.21100				0.00	0.00	0	92.0
ALBI	On 03/11/2022	Index Future	867.60800	867.60800	865.87200	865.87200				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	882.12400	882.12400	880.38100	880.38100				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	Opt Intere
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		11.28826	77.21250		11.30586	77.12050			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		11.50322	78.25715		11.52147	78.16439			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future		11.70160	75.64395		11.72048	75.55045			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		11.88706	76.93358		11.90661	76.83916			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		11.67307	75.98070		11.70582	75.78060			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		11.86679	77.00918		11.90080	76.80692			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future		12.04644	73.90012		12.08174	73.69545			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.20838	75.16293		12.24495	74.95554			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		832.28000	832.28000		830.59000	830.59000			0.00	8,322,800.00	1	989.0
GOVI	On 04/08/2022	GOVI		843.20300	843.20300		841.50800	841.50800			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		855.69600	855.69600		853.99600	853.99600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		870.01200	870.01200		868.30500	868.30500			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		159.70377	159.70377		159.79099	159.79099			0.00	0.00	0	5,484.0
I2025	On 04/08/2022	Bond Future		160.24190	160.24190		160.33125	160.33125			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future		162.63537	162.63537		162.72734	162.72734			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		163.73558	163.73558		163.82981	163.82981			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		116.53313	116.53313		116.68059	116.68059			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future		118.10969	118.10969		118.25998	118.25998			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future		118.64238	118.64238		118.79556	118.79556			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		120.65873	120.65873		120.81553	120.81553			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		112.02310	112.02310		111.91154	111.91154			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future		113.53862	113.53862		113.42638	113.42638			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future		113.92069	113.92069		113.80740	113.80740			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		115.85654	115.85654		115.74239	115.74239			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			127.46640	127.46640		127.46094	127.46094			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			127.36559	127.36559		127.36072	127.36072			0.00	0.00	0	2,711.0
I2038	On 03/11/2022	Bond Future			129.26851	129.26851		129.26456	129.26456			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			129.59442	129.59442		129.59085	129.59085			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			115.00634	115.00634		115.00155	115.00155			0.00	0.00	0	14,454.0
I2046	On 04/08/2022	Bond Future			116.56241	116.56241		116.55822	116.55822			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			116.36894	116.36894		116.36534	116.36534			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			118.34778	118.34778		118.34498	118.34498			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			118.98538	118.98538		118.98034	118.98034			0.00	0.00	0	8,792.0
I2050	On 04/08/2022	Bond Future			118.56470	118.56470		118.56024	118.56024			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			120.33605	120.33605		120.33237	120.33237			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			120.30289	120.30289		120.29963	120.29963			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			312.43400	312.43400		312.49400	312.49400			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			316.61200	316.61200		316.67900	316.67900			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			321.37800	321.37800		321.45400	321.45400			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			326.83000	326.83000		326.91500	326.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.42500	95.57500		4.43500	95.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.51000	95.49000		4.53000	95.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.89500	95.10500		4.92500	95.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.99000	95.01000		5.02000	94.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.36000	94.64000		5.39000	94.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.43500	94.56500		5.46500	94.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.16000	93.84000		6.18000	93.82000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.46500	93.53500		6.50000	93.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.61000	93.39000		6.69000	93.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.76000	93.24000		6.86000	93.14000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.82500	93.17500		6.92500	93.07500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			6.99000	93.01000		7.12000	92.88000			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.16937	112.83389		8.21283	112.66071		5.44	0.00	338,388,836.11	2,999	72,554.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.16000	0.00016		0.21000	0.00021	0.160	5.20	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	11.78000	0.01178		12.23000	0.01223	11.780	5.20	0.02	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	39.76000	0.03976		39.32000	0.03932	39.760	5.22	0.05	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	266.95000	0.26695		250.32000	0.25032	266.950	5.31	0.26	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	652.34000	0.65234	606.19000	0.60619	652.340	5.41	0.48	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	1,132.75000	1.13275	1,054.34000	1.05434	1,132.750	5.49	0.66	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	151.59000	0.15159	203.74000	0.20374	151.590	5.66	0.16	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	46.03000	0.04603	68.95000	0.06895	46.030	5.88	0.06	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	16.17000	0.01617	26.66000	0.02666	16.170	6.07	0.02	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.37590	109.04500	8.42236	108.87029		5.65	0.00	0.00	0	15.0
R186	On 04/08/2022	Bond Future	6.96	Call	87.63000	0.08763	82.30000	0.08230	87.630	5.42	0.06	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	725.89000	0.72589	684.79000	0.68479	725.890	5.42	0.33	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	200.44000	0.20044	228.07000	0.22807	200.440	6.60	0.10	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.54908	110.65007	8.59878	110.47368		5.38	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.68630	107.21545	8.73966	107.03711		5.37	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			329.49841	329.49841	329.82257	329.82257			0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			325.51308	325.51308	325.84379	325.84379			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.37616	330.37616	330.71446	330.71446			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.36025	327.36025	327.70451	327.70451			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			247.13040	247.13040	247.12055	247.12055			0.00	0.00	0	6,398.0
R202	On 04/08/2022	Bond Future			245.98925	245.98925	245.98097	245.98097			0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			249.66350	249.66350	249.65707	249.65707			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			249.32114	249.32114	249.31527	249.31527			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			5.51229	103.22578	5.51436	103.22414		1.05	0.00	12,077,416.26	117	14,749.0
R2023	On 04/08/2022	Bond Future			5.63373	104.57208	5.63547	104.57113		0.73	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.23065	102.23412	5.23105	102.23400		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			9.62602	93.44223	9.64869	93.32756		8.28	0.00	0.00	0	69,898.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.65	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.07000	0.00007	0.11000	0.00011	0.070	7.64	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1.41000	0.00141	1.90000	0.00190	1.410	7.63	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	20.07000	0.02007	23.15000	0.02315	20.070	7.77	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	33.82000	0.03382	37.95000	0.03795	33.820	7.80	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	147.94000	0.14794	154.79000	0.15479	147.940	7.99	0.14	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,771.04000	1.77104	1,889.73000	1.88973	1,771.040	8.17	0.73	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	976.30000	0.97630	1,079.56000	1.07956	976.300	8.36	0.52	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	852.59000	0.85259	951.17000	0.95117	852.590	8.40	0.47	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	343.37000	0.34337	408.47000	0.40847	343.370	8.73	0.24	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	143.48000	0.14348	182.42000	0.18242	143.480	9.05	0.12	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	3.59000	0.00359	6.17000	0.00617	3.590	9.92	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.83134	90.67743	9.85502	90.56185		8.41	0.00	0.00	0	24,874.0
R2030	On 04/08/2022	Bond Future	8.30	Call	57.49000	0.05749	57.34000	0.05734	57.490	7.90	0.04	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	410.35000	0.41035	402.73000	0.40273	410.350	7.94	0.18	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	362.65000	0.36265	392.85000	0.39285	362.650	9.70	0.14	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.00325	92.01316	10.02790	91.89667		8.06	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.15601	89.55362	10.18173	89.43596		8.12	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	516.40000	0.51640	504.73000	0.50473	516.400	7.51	0.16	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,887.13000	3.88713	3,973.03000	3.97303	3,887.130	7.78	0.63	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,132.82000	3.13282	3,210.13000	3.21013	3,132.820	7.95	0.55	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			9.99831	90.06051	10.02577	89.90313		9.62	0.00	11,527,745.28	128	141,327.0
R2032	On 05/05/2022	Bond Future	9.58	Call	195.10000	0.19510	197.40000	0.19740	195.100	9.05	0.16	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	1,623.21000	1.62321	1,566.56000	1.56656	1,623.210	9.84	0.66	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	2,065.48000	2.06548	1,991.92000	1.99192	2,065.480	9.99	0.74	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	30.02000	0.03002	44.70000	0.04470	30.020	11.09	0.03	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	11.56000	0.01156	18.67000	0.01867	11.560	11.26	0.01	0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.18352	91.25644	10.21206	91.09760		9.28	0.00	0.00	0	2,140.0
R2032	On 04/08/2022	Bond Future	8.97	Call	106.45000	0.10645	103.37000	0.10337	106.450	8.17	0.06	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	367.97000	0.36797	355.56000	0.35556	367.970	8.29	0.16	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	831.95000	0.83195	805.09000	0.80509	831.950	8.71	0.29	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	1,705.63000	1.70563	1,655.05000	1.65505	1,705.630	9.15	0.47	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	11.60	Put	238.44000	0.23844	264.29000	0.26429	238.440	11.06	0.09	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.34870	88.44756	10.37833	88.28713		9.35	0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	498.09000	0.49809	481.52000	0.48152	498.090	8.47	0.17	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	554.13000	0.55413	535.93000	0.53593	554.130	8.53	0.18	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	678.86000	0.67886	657.13000	0.65713	678.860	8.63	0.21	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	1,478.65000	1.47865	1,436.92000	1.43692	1,478.650	9.10	0.37	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,218.22000	3.21822	3,327.34000	3.32734	3,218.220	9.25	0.57	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,065.79000	3.06579	3,172.31000	3.17231	3,065.790	9.29	0.55	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	2,162.58000	2.16258	2,106.04000	2.10604	2,162.580	9.32	0.47	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,197.60000	2.19760	2,286.58000	2.28658	2,197.600	9.54	0.44	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,046.42000	2.04642	2,131.74000	2.13174	2,046.420	9.62	0.42	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	3,546.90000	3.54690	3,466.14000	3.46614	3,546.900	9.73	0.62	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	744.02000	0.74402	787.10000	0.78710	744.020	10.88	0.18	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	344.27000	0.34427	368.27000	0.36827	344.270	11.82	0.09	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.49397	89.93519	10.52475	89.77281		9.00	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	656.04000	0.65604	635.31000	0.63531	656.040	8.23	0.18	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	829.16000	0.82916	803.58000	0.80358	829.160	8.26	0.22	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 Interest
R2032	On 02/02/2023	Bond Future	9.92	Call	1,574.43000	1.57443	1,531.44000	1.53144	1,574.430	8.60	0.35	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,882.15000	3.88215	3,991.05000	3.99105	3,882.150	8.78	0.58	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	2,236.77000	2.23677	2,180.59000	2.18059	2,236.770	8.82	0.44	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,929.71000	2.92971	3,023.15000	3.02315	2,929.710	9.00	0.48	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	3,450.92000	3.45092	3,374.25000	3.37425	3,450.920	9.11	0.57	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	935.79000	0.93579	978.83000	0.97883	935.790	10.34	0.19	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	411.06000	0.41106	433.98000	0.43398	411.060	11.12	0.09	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			10.35197	91.33548	10.37430	91.19078		10.86	0.00	0.00	0	71,086.0	
R2035	On 04/08/2022	Bond Future			10.53418	92.50845	10.55733	92.36248		10.47	0.00	0.00	0	49,855.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	215.75000	0.21575	211.87000	0.21187	215.750	9.08	0.10	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	560.58000	0.56058	549.02000	0.54902	560.580	9.57	0.20	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,227.58000	2.22758	2,181.20000	2.18120	2,227.580	10.50	0.51	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	1,940.96000	1.94096	2,033.54000	2.03354	1,940.960	10.62	0.44	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	978.47000	0.97847	1,041.16000	1.04116	978.470	11.33	0.26	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	213.21000	0.21321	234.89000	0.23489	213.210	12.99	0.07	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.68877	89.40518	10.71271	89.25777		10.63	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	834.81000	0.83481	816.42000	0.81642	834.810	9.91	0.22	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,827.60000	1.82760	1,790.71000	1.79071	1,827.600	10.45	0.38	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,307.42000	3.30742	3,405.57000	3.40557	3,307.420	10.69	0.52	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,178.81000	2.17881	2,257.05000	2.25705	2,178.810	11.15	0.39	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	4,241.23000	4.24123	4,169.35000	4.16935	4,241.230	11.23	0.63	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	393.15000	0.39315	417.05000	0.41705	393.150	13.44	0.09	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			10.82548	90.94672	10.85024	90.79764		10.19	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	971.52000	0.97152	949.73000	0.94973	971.520	9.39	0.23	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	1,943.26000	1.94326	1,904.40000	1.90440	1,943.260	9.85	0.36	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,896.59000	3.89659	3,992.39000	3.99239	3,896.590	10.13	0.53	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	4,137.70000	4.13770	4,068.33000	4.06833	4,137.700	10.43	0.58	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,775.38000	2.77538	2,854.69000	2.85469	2,775.380	10.44	0.42	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	410.72000	0.41072	431.15000	0.43115	410.720	12.57	0.08	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			10.51499	87.37143	10.53218	87.25837		11.57	0.00	0.00	0	85,127.0	
R2037	On 04/08/2022	Bond Future			10.69024	84.27565	10.70802	84.16171		11.74	0.00	0.00	0	51,940.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	793.92000	0.79392	786.61000	0.78661	793.920	11.19	0.25	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,765.26000	1.76526	1,839.34000	1.83934	1,765.260	12.30	0.40	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	4,406.14000	4.40614	4,351.57000	4.35157	4,406.140	12.88	0.71	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	878.95000	0.87895	929.14000	0.92914	878.950	13.29	0.23	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	416.37000	0.41637	447.24000	0.44724	416.370	14.20	0.12	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.83755	85.51763	10.85589	85.40265		11.37	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.97062	82.69921	10.98953	82.58310		11.49	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			10.60763	89.70289	10.64504	89.43682			12.23	0.00	0.00	0	62,127.0
R2040	On 05/05/2022	Bond Future	9.82	Call	28.33000	0.02833	29.73000	0.02973	28.330		11.16	0.03	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,158.41000	1.15841	1,096.67000	1.09667	1,158.410		12.34	0.47	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.01000	0.00001	0.04000	0.00004	0.010		15.14	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			10.77647	86.38771	10.81527	86.11876			12.43	0.00	0.00	0	42,392.0
R2040	On 04/08/2022	Bond Future	9.70	Call	192.21000	0.19221	180.67000	0.18067	192.210		10.73	0.08	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,213.19000	2.21319	2,116.35000	2.11635	2,213.190		12.37	0.48	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	322.38000	0.32238	362.79000	0.36279	322.380		15.12	0.09	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			10.91825	87.66093	10.95836	87.38874			12.05	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.04640	84.62838	11.08789	84.35242			12.21	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			10.63420	86.51197	10.66135	86.31388			12.94	0.00	0.00	0	69,337.0
R2044	On 04/08/2022	Bond Future			10.79359	83.27957	10.82172	83.07943			13.16	0.00	0.00	0	22,586.0
R2044	On 03/11/2022	Bond Future			10.92712	84.50705	10.95616	84.30464			12.76	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.04753	81.54674	11.07752	81.34168			12.94	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			10.57094	85.64248	10.59800	85.43779			13.46	0.00	0.00	0	193,388.0
R2048	On 04/08/2022	Bond Future			10.72264	86.74181	10.75067	86.53502			13.01	0.00	0.00	0	6,533.0
R2048	On 04/08/2022	Bond Future	10.20	Call	968.08000	0.96808	937.44000	0.93744	968.080		12.11	0.27	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	3,321.78000	3.32178	3,232.04000	3.23204	3,321.780		13.22	0.59	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.85062	83.61607	10.87956	83.40694			13.28	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			10.96333	85.05863	10.99319	84.84682			12.79	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			10.31763	70.99232	10.33458	70.89566			12.18	0.00	0.00	0	20,414.0
R209	On 05/05/2022	Bond Future	9.50	Call	16.68000	0.01668	20.15000	0.02015	16.680		11.06	0.02	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	87.26000	0.08726	96.19000	0.09619	87.260		11.28	0.08	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,213.61000	1.21361	1,314.66000	1.31466	1,213.610		12.18	0.55	0.00	0	11,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	264.98000	0.26498	317.59000	0.31759	264.980		13.09	0.18	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.94000	0.00094	1.76000	0.00176	0.940		14.82	0.00	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.47309	71.93504	10.49056	71.83762			11.78	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.61102	69.84825	10.62901	69.74993			11.93	0.00	0.00	0	2,750.0
R209	On 03/11/2022	Bond Future	9.25	Call	249.58000	0.24958	246.91000	0.24691	249.580		10.63	0.10	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,584.43000	4.58443	4,667.91000	4.66791	4,584.430		11.38	0.70	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,715.06000	1.71506	1,768.10000	1.76810	1,715.060		12.53	0.36	0.00	0	6,000.0
R209	On 02/02/2023	Bond Future			10.73201	71.02284	10.75051	70.92354			11.49	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	217.84984	217.84984	217.84797	217.84797				0.00	0.00	0	1,062.0
R210	On 04/08/2022	Bond Future	220.79712	220.79712	220.79669	220.79669				0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	221.16230	221.16230	221.16288	221.16288				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	224.92182	224.92182	224.92442	224.92442				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	9.86110	84.74567	9.88867	84.60356			9.33	0.00	9,576,260.71	113	24,996.0
R213	On 04/08/2022	Bond Future	10.05434	85.83562	10.08304	85.69218			9.04	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.21810	83.57894	10.24790	83.43412			9.05	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	443.99000	0.44399	429.71000	0.42971	443.990	8.27	0.16	0.00	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	492.02000	0.49202	476.22000	0.47622	492.020	8.27	0.18	0.00	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,310.16000	3.31016	3,415.01000	3.41501	3,310.160	8.76	0.62	0.00	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,905.41000	2.90541	3,003.91000	3.00391	2,905.410	8.87	0.57	0.00	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,365.21000	2.36521	2,453.80000	2.45380	2,365.210	9.01	0.50	0.00	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,967.47000	1.96747	2,047.45000	2.04745	1,967.470	9.14	0.44	0.00	200.0
R213	On 02/02/2023	Bond Future	10.36132	85.01768	10.39230	84.87121			8.73	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	625.41000	0.62541	606.39000	0.60639	625.410	8.05	0.19	0.00	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,609.25000	3.60925	3,708.07000	3.70807	3,609.250	8.59	0.58	0.00	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,749.08000	2.74908	2,834.43000	2.83443	2,749.080	8.79	0.49	0.00	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,897.07000	2.89707	2,832.77000	2.83277	2,897.070	8.85	0.53	0.00	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	624.91000	0.62491	655.15000	0.65515	624.910	10.73	0.14	0.00	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	10.58683	68.17778	10.61895	67.98681			13.37	0.00	0.00	0	15,309.0
R214	On 04/08/2022	Bond Future	10.74077	69.05289	10.77399	68.85984			12.94	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	10.87089	66.79987	10.90515	66.60451			13.19	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	10.98555	67.95205	11.02087	67.75404			12.72	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>379,893,058.36</b>	<b>3,358</b>	<b>1 272 473.0</b>
<b>Grand Total:</b>											<b>379,893,058.36</b>	<b>3,358</b>	<b>1 272 473.0</b>