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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2022

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	818.06900	818.06900	819.62700	819.62700				0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	828.81700	828.81700	830.38400	830.38400				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	840.88700	840.88700	842.68700	842.68700				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	854.81200	854.81200	856.78500	856.78500				0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	946.72400	946.72400	944.71600	944.71600				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	959.16200	959.16200	957.11500	957.11500				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	973.13000	973.13000	971.29500	971.29500				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	989.24500	989.24500	987.54500	987.54500				0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	844.94600	844.94600	843.86700	843.86700				0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	856.04700	856.04700	854.94200	854.94200				0.00	0.00	0	92.0
ALBI	On 03/11/2022	Index Future	868.51300	868.51300	867.60800	867.60800				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	882.89600	882.89600	882.12400	882.12400				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	11.25556		77.38384		11.28826	77.21250			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.46891		78.43195		11.50322	78.25715			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.66985		75.80153		11.70160	75.64395			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	11.85665		77.08079		11.88706	76.93358			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	11.65566		76.08743		11.67307	75.98070			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.84847		77.11850		11.86679	77.00918			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.03077		73.99128		12.04644	73.90012			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.19434		75.24282		12.20838	75.16293			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	833.42000		833.42000		832.28000	832.28000			0.00	0.00	0	989.0
GOVI	On 04/08/2022	GOVI	844.37000		844.37000		843.20300	843.20300			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	856.66600		856.66600		855.69600	855.69600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	870.85200		870.85200		870.01200	870.01200			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	159.70206		159.70206		159.70377	159.70377			0.00	0.00	0	5,484.0
I2025	On 04/08/2022	Bond Future	160.24258		160.24258		160.24190	160.24190			0.00	0.00	0	1,130.0
I2025	On 03/11/2022	Bond Future	162.59488		162.59488		162.63537	162.63537			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	163.66663		163.66663		163.73558	163.73558			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	116.83546		116.83546		116.53313	116.53313			0.00	0.00	0	2,745.0
I2029	On 04/08/2022	Bond Future	118.41792		118.41792		118.10969	118.10969			0.00	0.00	0	1,844.0
I2029	On 03/11/2022	Bond Future	118.92490		118.92490		118.64238	118.64238			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.92574		120.92574		120.65873	120.65873			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	112.56331		112.56331		112.02310	112.02310			0.00	0.00	0	2,719.0
I2033	On 04/08/2022	Bond Future	114.08784		114.08784		113.53862	113.53862			0.00	0.00	0	4,967.0
I2033	On 03/11/2022	Bond Future	114.44906		114.44906		113.92069	113.92069			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.37432		116.37432		115.85654	115.85654			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			127.71373	127.71373		127.46640	127.46640			0.00	0.00	0	4,184.0
I2038	On 04/08/2022	Bond Future			127.61820	127.61820		127.36559	127.36559			0.00	0.00	0	2,711.0
I2038	On 03/11/2022	Bond Future			129.49199	129.49199		129.26851	129.26851			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			129.79972	129.79972		129.59442	129.59442			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			115.68871	115.68871		115.00634	115.00634			0.00	0.00	0	14,454.0
I2046	On 04/08/2022	Bond Future			117.25565	117.25565		116.56241	116.56241			0.00	0.00	0	2,969.0
I2046	On 03/11/2022	Bond Future			117.04266	117.04266		116.36894	116.36894			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future			119.01306	119.01306		118.34778	118.34778			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			119.54257	119.54257		118.98538	118.98538			0.00	0.00	0	8,792.0
I2050	On 04/08/2022	Bond Future			119.13125	119.13125		118.56470	118.56470			0.00	0.00	0	1,410.0
I2050	On 03/11/2022	Bond Future			120.88032	120.88032		120.33605	120.33605			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			120.83592	120.83592		120.30289	120.30289			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			313.08900	313.08900		312.43400	312.43400			0.00	0.00	0	499.0
IGOV	On 04/08/2022	Index Future			317.28000	317.28000		316.61200	316.61200			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			321.97700	321.97700		321.37800	321.37800			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future			327.38400	327.38400		326.83000	326.83000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.43500	95.56500		4.42500	95.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.50500	95.49500		4.51000	95.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.88500	95.11500		4.89500	95.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			4.98000	95.02000		4.99000	95.01000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.35000	94.65000		5.36000	94.64000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.43500	94.56500		5.43500	94.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.18500	93.81500		6.16000	93.84000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.48500	93.51500		6.46500	93.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.62000	93.38000		6.61000	93.39000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.74000	93.26000		6.76000	93.24000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.78500	93.21500		6.82500	93.17500			0.00	0.00	0	72.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			6.95000	93.05000		6.99000	93.01000			0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.22352	112.61816		8.16937	112.83389		5.44	0.00	14,527,742.64	129	72,531.0
R186	On 05/05/2022	Bond Future	6.73	Call	0.08000	0.00008		0.16000	0.00016	0.080	5.20	0.00	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	7.32000	0.00732		11.78000	0.01178	7.320	5.20	0.01	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	26.88000	0.02688		39.76000	0.03976	26.880	5.22	0.04	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	207.53000	0.20753		266.95000	0.26695	207.530	5.31	0.21	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	543.35000		0.54335	652.34000	0.65234	543.350		5.41	0.43	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	984.42000		0.98442	1,132.75000	1.13275	984.420		5.49	0.61	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	180.15000		0.18015	151.59000	0.15159	180.150		5.66	0.18	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	55.36000		0.05536	46.03000	0.04603	55.360		5.88	0.07	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	19.49000		0.01949	16.17000	0.01617	19.490		6.07	0.03	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.43360	108.82808		8.37590	109.04500			5.65	0.00	0.00	0	15.0
R186	On 04/08/2022	Bond Future	6.96	Call	73.86000		0.07386	87.63000	0.08763	73.860		5.42	0.05	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	652.11000		0.65211	725.89000	0.72589	652.110		5.42	0.31	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	219.98000		0.21998	200.44000	0.20044	219.980		6.60	0.11	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.61913	110.40157		8.54908	110.65007			5.38	0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.76750	106.94420		8.68630	107.21545			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			329.48533	329.48533		329.49841	329.49841				0.00	0.00	0	752.0
R197	On 04/08/2022	Bond Future			325.50470	325.50470		325.51308	325.51308				0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			330.28380	330.28380		330.37616	330.37616				0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			327.21058	327.21058		327.36025	327.36025				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			247.25388	247.25388		247.13040	247.13040				0.00	0.00	0	6,398.0
R202	On 04/08/2022	Bond Future			246.11796	246.11796		245.98925	245.98925				0.00	0.00	0	91.0
R202	On 03/11/2022	Bond Future			249.73089	249.73089		249.66350	249.66350				0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			249.34732	249.34732		249.32114	249.32114				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			5.51118	103.22666		5.51229	103.22578			1.05	0.00	16,929,172.24	164	14,749.0
R2023	On 04/08/2022	Bond Future			5.62922	104.57455		5.63373	104.57208			0.73	0.00	0.00	0	2,384.0
R2023	On 03/11/2022	Bond Future			5.30834	102.21014		5.23065	102.23412			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			9.59843	93.58205		9.62602	93.44223			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		0.07000	0.00007	0.070		7.64	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	1.49000	0.00149		1.41000	0.00141	1.490		7.63	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	21.65000	0.02165		20.07000	0.02007	21.650		7.77	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	36.55000	0.03655		33.82000	0.03382	36.550		7.80	0.04	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	159.72000	0.15972		147.94000	0.14794	159.720		7.99	0.15	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	1,657.85000	1.65785		1,771.04000	1.77104	1,657.850		8.17	0.71	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	890.77000	0.89077		976.30000	0.97630	890.770		8.36	0.49	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	773.27000	0.77327	852.59000	0.85259	773.270	8.40	0.45	0.00	0	5,000.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	299.33000	0.29933	343.37000	0.34337	299.330	8.73	0.22	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	120.51000	0.12051	143.48000	0.14348	120.510	9.05	0.10	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	2.59000	0.00259	3.59000	0.00359	2.590	9.92	0.00	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.80208	90.82050	9.83134	90.67743		8.41	0.00	0.00	0	24,874.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	61.37000	0.06137	57.49000	0.05749	61.370	7.90	0.04	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	432.69000	0.43269	410.35000	0.41035	432.690	7.94	0.19	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	339.03000	0.33903	362.65000	0.36265	339.030	9.70	0.13	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			9.97761	92.13454	10.00325	92.01316		8.06	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future			10.13252	89.66125	10.15601	89.55362		8.12	0.00	0.00	0	0.0	
R2030	On 02/02/2023	Bond Future	8.81	Call	531.73000	0.53173	516.40000	0.51640	531.730	7.51	0.17	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,816.05000	3.81605	3,887.13000	3.88713	3,816.050	7.78	0.62	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,070.12000	3.07012	3,132.82000	3.13282	3,070.120	7.95	0.54	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			9.95577	90.30504	9.99831	90.06051		9.62	0.00	632,135.28	7	141,320.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	226.70000	0.22670	195.10000	0.19510	226.700	9.05	0.18	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,774.51000	1.77451	1,623.21000	1.62321	1,774.510	9.84	0.70	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,237.78000	2.23778	2,065.48000	2.06548	2,237.780	9.99	0.78	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	21.67000	0.02167	30.02000	0.03002	21.670	11.09	0.02	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	7.96000	0.00796	11.56000	0.01156	7.960	11.26	0.01	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.13889	91.50558	10.18352	91.25644		9.28	0.00	0.00	0	2,140.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	119.66000	0.11966	106.45000	0.10645	119.660	8.17	0.06	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.40	Call	405.62000	0.40562	367.97000	0.36797	405.620	8.29	0.18	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	901.01000	0.90101	831.95000	0.83195	901.010	8.71	0.31	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	10.10	Call	1,817.88000	1.81788	1,705.63000	1.70563	1,817.880	9.15	0.49	0.00	0	1,300.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	214.15000	0.21415	238.44000	0.23844	214.150	11.06	0.08	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.30643	88.67711	10.34870	88.44756		9.35	0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	534.33000	0.53433	498.09000	0.49809	534.330	8.47	0.18	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	593.45000	0.59345	554.13000	0.55413	593.450	8.53	0.19	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	724.68000	0.72468	678.86000	0.67886	724.680	8.63	0.22	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	1,558.55000	1.55855	1,478.65000	1.47865	1,558.550	9.10	0.38	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,083.58000	3.08358	3,218.22000	3.21822	3,083.580	9.25	0.55	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,935.12000	2.93512	3,065.79000	3.06579	2,935.120	9.29	0.54	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	2,265.43000	2.26543	2,162.58000	2.16258	2,265.430	9.32	0.48	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,092.63000	2.09263	2,197.60000	2.19760	2,092.630	9.54	0.42	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,946.63000	1.94663	2,046.42000	2.04642	1,946.630	9.62	0.40	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	3,684.53000	3.68453	3,546.90000	3.54690	3,684.530	9.73	0.63	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	699.32000	0.69932	744.02000	0.74402	699.320	10.88	0.17	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	321.29000	0.32129	344.27000	0.34427	321.290	11.82	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			10.45274	90.15333	10.49397	89.93519		9.00	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	694.10000	0.69410	656.04000	0.65604	694.100	8.23	0.19	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	874.99000	0.87499	829.16000	0.82916	874.990	8.26	0.23	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	1,647.05000	1.64705	1,574.43000	1.57443	1,647.050	8.60	0.36	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,751.93000	3.75193	3,882.15000	3.88215	3,751.930	8.78	0.57	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	2,328.52000	2.32852	2,236.77000	2.23677	2,328.520	8.82	0.45	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,821.02000	2.82102	2,929.71000	2.92971	2,821.020	9.00	0.47	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	3,570.77000	3.57077	3,450.92000	3.45092	3,570.770	9.11	0.58	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	891.10000	0.89110	935.79000	0.93579	891.100	10.34	0.18	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	388.87000	0.38887	411.06000	0.41106	388.870	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			10.31962	91.54569	10.35197	91.33548		10.86	0.00	2,746,370.70	30	71,062.0	
R2035	On 04/08/2022	Bond Future			10.50027	92.72289	10.53418	92.50845		10.47	0.00	0.00	0	49,855.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	233.68000	0.23368	215.75000	0.21575	233.680	9.08	0.10	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	598.85000	0.59885	560.58000	0.56058	598.850	9.57	0.21	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,329.42000	2.32942	2,227.58000	2.22758	2,329.420	10.50	0.53	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	1,838.78000	1.83878	1,940.96000	1.94096	1,838.780	10.62	0.43	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	916.32000	0.91632	978.47000	0.97847	916.320	11.33	0.25	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	195.55000	0.19555	213.21000	0.21321	195.550	12.99	0.06	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.65733	89.59931	10.68877	89.40518		10.63	0.00	0.00	0	0.0	
R2035	On 03/11/2022	Bond Future	9.82	Call	873.96000	0.87396	834.81000	0.83481	873.960	9.91	0.23	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.30	Call	1,896.48000	1.89648	1,827.60000	1.82760	1,896.480	10.45	0.39	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	10.57	Put	3,199.92000	3.19992	3,307.42000	3.30742	3,199.920	10.69	0.51	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	10.99	Put	2,097.67000	2.09767	2,178.81000	2.17881	2,097.670	11.15	0.38	0.00	0	582.0	
R2035	On 03/11/2022	Bond Future	11.05	Call	4,357.68000	4.35768	4,241.23000	4.24123	4,357.680	11.23	0.64	0.00	0	1,000.0	
R2035	On 03/11/2022	Bond Future	12.68	Put	372.87000	0.37287	393.15000	0.39315	372.870	13.44	0.09	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future			10.79534	91.12867	10.82548	90.94672		10.19	0.00	0.00	0	0.0	
R2035	On 02/02/2023	Bond Future	9.81	Call	1,009.17000	1.00917	971.52000	0.97152	1,009.170	9.39	0.23	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	10.30	Call	2,005.29000	2.00529	1,943.26000	1.94326	2,005.290	9.85	0.37	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,795.59000	3.79559	3,896.59000	3.89659	3,795.590	10.13	0.52	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	11.05	Call	4,238.53000	4.23853	4,137.70000	4.13770	4,238.530	10.43	0.59	0.00	0	1,000.0	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,694.75000	2.69475	2,775.38000	2.77538	2,694.750	10.44	0.41	0.00	0	582.0	
R2035	On 02/02/2023	Bond Future	13.22	Put	393.42000	0.39342	410.72000	0.41072	393.420	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			10.47764	87.61784	10.51499	87.37143		11.57	0.00	318,227,994.88	3,632	88,639.0	
R2037	On 04/08/2022	Bond Future			10.65119	84.52667	10.69024	84.27565		11.74	0.00	0.00	0	51,940.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	851.55000	0.85155	793.92000	0.79392	851.550	11.19	0.27	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	1,658.03000	1.65803	1,765.26000	1.76526	1,658.030	12.30	0.38	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.21	Call	4,578.35000	4.57835	4,406.14000	4.40614	4,578.350	12.88	0.73	0.00	0	1,050.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	815.89000	0.81589	878.95000	0.87895	815.890	13.29	0.21	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.95	Put	382.15000	0.38215	416.37000	0.41637	382.150	14.20	0.11	0.00	0	1,050.0	
R2037	On 03/11/2022	Bond Future			10.80059	85.75006	10.83755	85.51763		11.37	0.00	0.00	0	0.0	
R2037	On 02/02/2023	Bond Future			10.93463	82.92087	10.97062	82.69921		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	10.59062	89.82429	10.60763	89.70289		12.23	0.00	3,772,620.18	42	62,085.0
R2040	9.82	Call	On 05/05/2022	Bond Future	28.63000	0.02863	28.33000	0.02833	28.630	11.16	0.03	0.00	0	1,200.0
R2040	10.57	Call	On 05/05/2022	Bond Future	1,195.92000	1.19592	1,158.41000	1.15841	1,195.920	12.34	0.49	0.00	0	1,200.0
R2040	13.04	Put	On 05/05/2022	Bond Future	0.01000	0.00001	0.01000	0.00001	0.010	15.14	0.00	0.00	0	1,200.0
R2040			On 04/08/2022	Bond Future	10.75859	86.51210	10.77647	86.38771		12.43	0.00	0.00	0	42,392.0
R2040	9.70	Call	On 04/08/2022	Bond Future	199.09000	0.19909	192.21000	0.19221	199.090	10.73	0.08	0.00	0	460.0
R2040	10.70	Call	On 04/08/2022	Bond Future	2,263.26000	2.26326	2,213.19000	2.21319	2,263.260	12.37	0.49	0.00	0	460.0
R2040	12.24	Put	On 04/08/2022	Bond Future	306.59000	0.30659	322.38000	0.32238	306.590	15.12	0.09	0.00	0	460.0
R2040			On 03/11/2022	Bond Future	10.90307	87.76429	10.91825	87.66093		12.05	0.00	0.00	0	0.0
R2040			On 02/02/2023	Bond Future	11.03290	84.71847	11.04640	84.62838		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	10.60715	86.71010	10.63420	86.51197		12.94	0.00	628,301,384.60	7,246	65,683.0
R2044			On 04/08/2022	Bond Future	10.76531	83.48158	10.79359	83.27957		13.16	0.00	0.00	0	22,586.0
R2044			On 03/11/2022	Bond Future	10.90097	84.69001	10.92712	84.50705		12.76	0.00	0.00	0	0.0
R2044			On 02/02/2023	Bond Future	11.02254	81.71826	11.04753	81.54674		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	10.54906	85.80861	10.57094	85.64248		13.46	0.00	4,805,282.16	56	193,332.0
R2048			On 04/08/2022	Bond Future	10.69974	86.91142	10.72264	86.74181		13.01	0.00	0.00	0	6,533.0
R2048	10.20	Call	On 04/08/2022	Bond Future	1,006.26000	1.00626	968.08000	0.96808	1,006.260	12.11	0.28	0.00	0	1,700.0
R2048	10.90	Call	On 04/08/2022	Bond Future	3,412.65000	3.41265	3,321.78000	3.32178	3,412.650	13.22	0.60	0.00	0	1,700.0
R2048			On 03/11/2022	Bond Future	10.82991	83.76630	10.85062	83.61607		13.28	0.00	0.00	0	0.0
R2048			On 02/02/2023	Bond Future	10.94390	85.19698	10.96333	85.05863		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	10.28560	71.17549	10.31763	70.99232		12.18	0.00	165,838,891.70	2,330	19,244.0
R209	9.50	Call	On 05/05/2022	Bond Future	18.67000	0.01867	16.68000	0.01668	18.670	11.06	0.02	0.00	0	2,975.0
R209	9.75	Call	On 05/05/2022	Bond Future	97.23000	0.09723	87.26000	0.08726	97.230	11.28	0.09	13,115,221.77	2,000	6,525.0
R209	10.25	Put	On 05/05/2022	Bond Future	1,098.42000	1.09842	1,213.61000	1.21361	1,098.420	12.18	0.53	150,075,813.01	4,000	9,000.0
R209	10.75	Put	On 05/05/2022	Bond Future	223.30000	0.22330	264.98000	0.26498	223.300	13.09	0.16	0.00	0	1,050.0
R209	12.00	Put	On 05/05/2022	Bond Future	0.62000	0.00062	0.94000	0.00094	0.620	14.82	0.00	99,898.32	2,000	10,050.0
R209			On 04/08/2022	Bond Future	10.43972	72.12168	10.47309	71.93504		11.78	0.00	0.00	0	1,550.0
R209			On 03/11/2022	Bond Future	10.57981	70.01930	10.61102	69.84825		11.93	0.00	0.00	0	3,610.0
R209	9.25	Call	On 03/11/2022	Bond Future	264.19000	0.26419	249.58000	0.24958	264.190	10.63	0.10	28,420,947.67	4,000	8,000.0
R209	10.00	Put	On 03/11/2022	Bond Future	4,461.18000	4.46118	4,584.43000	4.58443	4,461.180	11.38	0.69	96,193,976.74	2,000	8,000.0
R209	11.00	Put	On 03/11/2022	Bond Future	1,648.84000	1.64884	1,715.06000	1.71506	1,648.840	12.53	0.35	97,567,375.59	4,000	8,000.0
R209			On 02/02/2023	Bond Future	10.70193	71.18472	10.73201	71.02284		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	217.85020	217.85020	217.84984	217.84984				0.00	0.00	0	1,062.0
R210	On 04/08/2022	Bond Future	220.80086	220.80086	220.79712	220.79712				0.00	0.00	0	266.0
R210	On 03/11/2022	Bond Future	221.10967	221.10967	221.16230	221.16230				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future	224.83060	224.83060	224.92182	224.92182				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	9.81846	84.96606	9.86110	84.74567			9.33	0.00	0.00	0	24,996.0
R213	On 04/08/2022	Bond Future	10.00951	86.06031	10.05434	85.83562			9.04	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	10.17578	83.78515	10.21810	83.57894			9.05	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	475.52000	0.47552	443.99000	0.44399	475.520	8.27	0.17	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	526.35000	0.52635	492.02000	0.49202	526.350	8.27	0.19	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,179.38000	3.17938	3,310.16000	3.31016	3,179.380	8.76	0.60	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,784.50000	2.78450	2,905.41000	2.90541	2,784.500	8.87	0.55	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,259.06000	2.25906	2,365.21000	2.36521	2,259.060	9.01	0.48	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,873.64000	1.87364	1,967.47000	1.96747	1,873.640	9.14	0.42	0	200.0
R213	On 02/02/2023	Bond Future	10.32015	85.21285	10.36132	85.01768			8.73	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	660.19000	0.66019	625.41000	0.62541	660.190	8.05	0.20	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,492.14000	3.49214	3,609.25000	3.60925	3,492.140	8.59	0.57	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,650.63000	2.65063	2,749.08000	2.74908	2,650.630	8.79	0.48	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,998.09000	2.99809	2,897.07000	2.89707	2,998.090	8.85	0.55	0	935.0
R213	On 02/02/2023	Bond Future	12.20	Put	594.95000	0.59495	624.91000	0.62491	594.950	10.73	0.14	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	10.57000	68.27818	10.58683	68.17778			13.37	0.00	477,947.26	7	15,309.0
R214	On 04/08/2022	Bond Future	10.72315	69.15564	10.74077	69.05289			12.94	0.00	0.00	0	1,337.0
R214	On 03/11/2022	Bond Future	10.85572	66.88666	10.87089	66.79987			13.19	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	10.97190	68.02882	10.98555	67.95205			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>1,541,732,774.73</b>	<b>31,643</b>	<b>1 271 869.0</b>
<b>Grand Total:</b>											<b>1,541,732,774.73</b>	<b>31,643</b>	<b>1 271 869.0</b>