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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2022

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	820.33600	820.33600	820.58500	820.58500	820.58500	820.58500			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	831.12400	831.12400	831.38600	831.38600	831.38600	831.38600			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	843.64000	843.64000	843.91300	843.91300	843.91300	843.91300			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	857.80300	857.80300	858.08800	858.08800	858.08800	858.08800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	937.70800	937.70800	940.45100	940.45100	940.45100	940.45100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	950.04000	950.04000	952.82900	952.82900	952.82900	952.82900			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	964.34600	964.34600	967.18600	967.18600	967.18600	967.18600			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	980.53500	980.53500	983.43100	983.43100	983.43100	983.43100			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	837.88400	837.88400	840.14800	840.14800	840.14800	840.14800			0.00	0.00	0	129.0
ALBI	On 04/08/2022	Index Future	848.90300	848.90300	851.20600	851.20600	851.20600	851.20600			0.00	0.00	0	92.0
ALBI	On 03/11/2022	Index Future	861.68700	861.68700	864.03300	864.03300	864.03300	864.03300			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	876.15200	876.15200	878.54500	878.54500	878.54500	878.54500			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	11.39964		76.63286		11.34661	76.90807			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.61945		77.66910		11.56400	77.94885			0.00	0.00	0	263.0
ES33	On 03/11/2022	Bond Future	11.81943		75.06309		11.76152	75.34778			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.00965		76.34420		11.94912	76.63441			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	11.80000		75.21001		11.75685	75.47055			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	11.99916		76.22703		11.95408	76.49187			0.00	0.00	0	3,579.0
ES42	On 03/11/2022	Bond Future	12.18159		73.12156		12.13454	73.39105			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.34882		74.37175		12.29976	74.64651			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	826.36500		826.36500		828.61300	828.61300			0.00	0.00	0	558.0
GOVI	On 04/08/2022	GOVI	837.23300		837.23300		839.51900	839.51900			0.00	0.00	0	430.0
GOVI	On 03/11/2022	GOVI	849.84100		849.84100		852.16900	852.16900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	864.10700		864.10700		866.48200	866.48200			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	160.99547		160.99547		161.01842	161.01842			0.00	732,046,402.09	4,547	611.0
I2025	On 04/08/2022	Bond Future	161.54938		161.54938		161.57457	161.57457			0.00	732,787,987.68	4,536	6,124.0
I2025	On 03/11/2022	Bond Future	163.99624		163.99624		164.02333	164.02333			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.12032		165.12032		165.15021	165.15021			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	118.44315		118.44315		118.44074	118.44074			0.00	22,622,641.65	191	2,554.0
I2029	On 04/08/2022	Bond Future	120.04480		120.04480		120.04363	120.04363			0.00	0.00	0	3,568.0
I2029	On 03/11/2022	Bond Future	120.63027		120.63027		120.63055	120.63055			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.68314		122.68314		122.68444	122.68444			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	115.43703		115.43703		114.00854	114.00854			0.00	36,016,353.36	312	2,162.0
I2033	On 04/08/2022	Bond Future	116.99809		116.99809		115.55145	115.55145			0.00	0.00	0	5,647.0
I2033	On 03/11/2022	Bond Future	117.45524		117.45524		115.98810	115.98810			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	119.45386		119.45386		117.96280	117.96280			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	132.47940	132.47940		131.71730	131.71730			0.00	228,262,006.20	1,723	1,830.0
I2038	On	04/08/2022			Bond Future	132.44473	132.44473		131.67403	131.67403			0.00	228,334,714.52	1,724	5,129.0
I2038	On	03/11/2022			Bond Future	134.45131	134.45131		133.67016	133.67016			0.00	0.00	0	0.0
I2038	On	02/02/2023			Bond Future	134.86496	134.86496		134.07283	134.07283			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	120.52175	120.52175		120.21101	120.21101			0.00	49,775,482.75	413	13,870.0
I2046	On	04/08/2022			Bond Future	122.15146	122.15146		121.83783	121.83783			0.00	0.00	0	7,893.0
I2046	On	03/11/2022			Bond Future	122.06520	122.06520		121.74849	121.74849			0.00	0.00	0	0.0
I2046	On	02/02/2023			Bond Future	124.14350	124.14350		123.82231	123.82231			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	125.66419	125.66419		124.71762	124.71762			0.00	168,641,342.98	1,342	7,088.0
I2050	On	04/08/2022			Bond Future	125.33248	125.33248		124.37464	124.37464			0.00	168,697,518.08	1,346	3,118.0
I2050	On	03/11/2022			Bond Future	127.23112	127.23112		126.25989	126.25989			0.00	0.00	0	0.0
I2050	On	02/02/2023			Bond Future	127.31434	127.31434		126.32885	126.32885			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	320.97400	320.97400		319.95900	319.95900			0.00	401,217,500.00	125	374.0
IGOV	On	04/08/2022			Index Future	325.27500	325.27500		324.25000	324.25000			0.00	354,549,750.00	109	109.0
IGOV	On	03/11/2022			Index Future	330.25200	330.25200		329.21300	329.21300			0.00	52,840,320.00	16	16.0
IGOV	On	02/02/2023			Index Future	335.87300	335.87300		334.81900	334.81900			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.41000	95.59000		4.42500	95.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.51000	95.49000		4.50000	95.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	4.86500	95.13500		4.87500	95.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/07/2022			Jibar Tradeable Future	4.96000	95.04000		4.96500	95.03500			0.00	0.00	0	0.0
JIBAR FUTURE	On	17/08/2022			Jibar Tradeable Future	5.31000	94.69000		5.32000	94.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.39500	94.60500		5.38000	94.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.12000	93.88000		6.16500	93.83500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.47000	93.53000		6.49500	93.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.66000	93.34000		6.68000	93.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.84500	93.15500		6.90500	93.09500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.90500	93.09500		6.96500	93.03500			0.00	0.00	0	72.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	7.13500	92.86500		7.18500	92.81500			0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	8.13492	112.97142		8.12725	113.00206		5.13	0.00	571,522,413.78	5,059	62,459.0
R186	On	05/05/2022	6.73	Call	Bond Future	0.00000	0.00000		0.05000	0.00005	0.000	4.89	0.00	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	2.34000	0.00234		6.53000	0.00653	2.340	4.85	0.01	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	13.14000	0.01314		27.32000	0.02732	13.140	4.85	0.03	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	193.17000	0.19317		243.15000	0.24315	193.170	5.07	0.24	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	586.41000	0.58641	651.46000	0.65146	586.410	5.21	0.51	0.00	0	454.0
R186	On	05/05/2022			Bond Future	8.35	Call	1,113.99000	1.11399	1,172.21000	1.17221	1,113.990	5.36	0.72	0.00	0	454.0
R186	On	05/05/2022			Bond Future	8.64	Put	70.81000	0.07081	83.36000	0.08336	70.810	5.60	0.10	0.00	0	4,035.0
R186	On	05/05/2022			Bond Future	8.94	Put	14.43000	0.01443	19.01000	0.01901	14.430	5.84	0.02	0.00	0	454.0
R186	On	05/05/2022			Bond Future	9.18	Put	3.38000	0.00338	5.15000	0.00515	3.380	6.01	0.01	0.00	0	454.0
R186	On	04/08/2022			Bond Future			8.33913	109.18352	8.33059	109.21573		5.34	0.00	964,308,848.64	8,832	22,212.0
R186	On	04/08/2022			Bond Future	6.96	Call	39.51000	0.03951	96.78000	0.09678	39.510	4.72	0.04	0.00	0	3,600.0
R186	On	04/08/2022			Bond Future	7.96	Call	674.67000	0.67467	777.49000	0.77749	674.670	5.19	0.33	0.00	0	3,600.0
R186	On	04/08/2022			Bond Future	9.78	Put	127.25000	0.12725	177.13000	0.17713	127.250	6.22	0.07	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future			8.50319	110.81325	8.49370	110.84704		5.06	0.00	0.00	0	0.0
R186	On	02/02/2023			Bond Future			8.63629	107.38295	8.62576	107.41826		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			330.66362	330.66362	330.21441	330.21441			0.00	37,034,325.44	112	640.0
R197	On	04/08/2022			Bond Future			326.69139	326.69139	326.23974	326.23974			0.00	36,916,127.07	113	328.0
R197	On	03/11/2022			Bond Future			331.64016	331.64016	331.18476	331.18476			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future			328.63943	328.63943	328.18302	328.18302			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			253.66658	253.66658	253.65763	253.65763			0.00	18,771,326.92	74	5,964.0
R202	On	04/08/2022			Bond Future			252.61187	252.61187	252.60560	252.60560			0.00	18,693,278.38	74	875.0
R202	On	03/11/2022			Bond Future			256.43752	256.43752	256.43363	256.43363			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future			256.20883	256.20883	256.20899	256.20899			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			5.55343	103.19320	5.50243	103.23359		0.98	0.00	0.00	0	15,976.0
R2023	On	04/08/2022			Bond Future			5.69602	104.53797	5.61855	104.58040		0.86	0.00	212,734,768.95	2,035	9,989.0
R2023	On	03/11/2022			Bond Future			5.27222	102.22129	5.13145	102.26476		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			9.73877	92.87368	9.69066	93.11573		8.15	0.00	59,439,155.20	640	77,846.0
R2030	On	05/05/2022	7.73	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	7.49	0.00	0.00	0	200.0
R2030	On	05/05/2022	8.14	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	0.000	7.50	0.00	0.00	0	1,800.0
R2030	On	05/05/2022	8.47	Call	Bond Future	0.04000	0.00004	0.15000	0.00015	0.04000	0.00015	0.040	7.51	0.00	0.00	0	1,073.0
R2030	On	05/05/2022	8.81	Call	Bond Future	1.65000	0.00165	4.75000	0.00475	1.65000	0.00475	1.650	7.53	0.00	0.00	0	200.0
R2030	On	05/05/2022	8.89	Call	Bond Future	3.59000	0.00359	9.37000	0.00937	3.59000	0.00937	3.590	7.55	0.01	0.00	0	1,800.0
R2030	On	05/05/2022	9.15	Call	Bond Future	31.06000	0.03106	63.81000	0.06381	31.06000	0.06381	31.060	7.60	0.04	0.00	0	7,500.0
R2030	On	05/05/2022	9.35	Put	Bond Future	2,099.08000	2.09908	1,937.60000	1.93760	2,099.08000	2.09908	1,937.600	7.73	0.86	0.00	0	1,073.0
R2030	On	05/05/2022	9.60	Put	Bond Future	1,132.94000	1.13294	1,043.60000	1.04360	1,132.94000	1.13294	1,043.600	7.99	0.65	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	978.86000	0.97886	903.28000	0.90328	978.860	8.05	0.59	0.00	0	5,000.0	
R2030	On	05/05/2022			Bond Future	345.73000	0.34573	332.22000	0.33222	345.730	8.39	0.29	0.00	0	1,073.0	
R2030	On	05/05/2022			Bond Future	122.76000	0.12276	122.25000	0.12225	122.760	8.79	0.12	0.00	0	200.0	
R2030	On	05/05/2022			Bond Future	1.37000	0.00137	1.47000	0.00147	1.370	9.93	0.00	0.00	0	1,800.0	
R2030	On	04/08/2022			Bond Future	9.94991	90.10058	9.89918	90.34681		8.42	0.00	0.00	0	43,289.0	
R2030	On	04/08/2022			Bond Future	8.30	0.03366	42.98000	0.04298	33.660	7.99	0.02	0.00	0	800.0	
R2030	On	04/08/2022			Bond Future	9.05	0.25907	338.68000	0.33868	259.070	7.77	0.13	0.00	0	800.0	
R2030	On	04/08/2022			Bond Future	10.95	0.37170	391.25000	0.39125	371.700	9.44	0.15	0.00	0	800.0	
R2030	On	03/11/2022			Bond Future	10.12347	91.44681	10.07011	91.69763		7.93	0.00	0.00	0	0.0	
R2030	On	02/02/2023			Bond Future	10.28194	88.97940	10.22571	89.23522		7.94	0.00	0.00	0	0.0	
R2030	On	02/02/2023			Bond Future	8.81	0.38243	473.64000	0.47364	382.430	7.36	0.13	0.00	0	102.0	
R2030	On	02/02/2023			Bond Future	9.66	4.21397	4,142.81000	4.14281	4,213.970	7.76	0.66	0.00	0	102.0	
R2030	On	02/02/2023			Bond Future	9.94	3,407.41000	3,362.46000	3,36246	3,407.410	7.91	0.58	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	10.11876	89.37295	10.07047	89.64775		9.45	0.00	775,042,222.40	8,672	132,735.0	
R2032	On	05/05/2022			Bond Future	9.58	0.04458	84.27000	0.08427	44.580	8.73	0.06	0.00	0	780.0	
R2032	On	05/05/2022			Bond Future	10.18	1,037.30000	1,240.75000	1.24075	1,037.300	9.76	0.57	0.00	0	780.0	
R2032	On	05/05/2022			Bond Future	10.29	1,434.73000	1,658.50000	1.65850	1,434.730	9.97	0.68	0.00	0	993.0	
R2032	On	05/05/2022			Bond Future	10.98	0.02156	19.90000	0.01990	21.560	11.17	0.02	0.00	0	993.0	
R2032	On	05/05/2022			Bond Future	11.18	0.00675	6.35000	0.00635	6.750	11.36	0.01	0.00	0	780.0	
R2032	On	04/08/2022			Bond Future	10.30934	90.55905	10.25877	90.83846		9.09	0.00	785,328,081.60	8,672	18,850.0	
R2032	On	04/08/2022			Bond Future	8.97	0.04684	77.81000	0.07781	46.840	7.87	0.03	0.00	0	800.0	
R2032	On	04/08/2022			Bond Future	9.40	0.24533	289.83000	0.28983	245.330	8.40	0.12	0.00	0	1,300.0	
R2032	On	04/08/2022			Bond Future	9.72	0.60787	691.83000	0.69183	607.870	8.82	0.24	0.00	0	800.0	
R2032	On	04/08/2022			Bond Future	10.10	1,333.76000	1,485.20000	1.48520	1,333.760	9.19	0.41	0.00	0	1,300.0	
R2032	On	04/08/2022			Bond Future	11.60	0.27964	259.80000	0.25980	279.640	11.21	0.10	0.00	0	800.0	
R2032	On	03/11/2022			Bond Future	10.47647	87.75853	10.42357	88.04293		9.26	0.00	0.00	0	0.0	
R2032	On	03/11/2022			Bond Future	9.31	0.34097	431.46000	0.43146	340.970	8.30	0.13	0.00	0	180.0	
R2032	On	03/11/2022			Bond Future	9.36	0.37609	481.70000	0.48170	376.090	8.29	0.14	0.00	0	454.0	
R2032	On	03/11/2022			Bond Future	9.46	0.45490	594.16000	0.59416	454.900	8.28	0.16	0.00	0	500.0	
R2032	On	03/11/2022			Bond Future	9.92	1,113.86000	1,329.68000	1.32968	1,113.860	8.75	0.31	0.00	0	750.0	
R2032	On	03/11/2022			Bond Future	10.11	0.34968	3,447.26000	3.44726	3,496.880	8.94	0.62	0.00	0	454.0	
R2032	On	03/11/2022			Bond Future	10.16	0.33319	3,288.05000	3.28805	3,333.190	8.99	0.60	0.00	0	180.0	
R2032	On	03/11/2022			Bond Future	10.21	0.17303	1,973.46000	1.97346	1,730.030	9.03	0.42	0.00	0	500.0	
R2032	On	03/11/2022			Bond Future	10.49	0.23840	2,371.00000	2.37100	2,384.030	9.25	0.48	0.00	0	454.0	
R2032	On	03/11/2022			Bond Future	10.56	0.22128	2,210.81000	2.21081	2,212.810	9.31	0.46	0.00	0	180.0	
R2032	On	03/11/2022			Bond Future	10.67	0.29938	3,293.53000	3.29353	2,993.810	9.40	0.58	0.00	0	750.0	
R2032	On	03/11/2022			Bond Future	11.55	0.76247	811.12000	0.81112	762.470	10.49	0.19	0.00	0	500.0	
R2032	On	03/11/2022			Bond Future	12.30	0.34746	375.59000	0.37559	347.460	11.52	0.09	0.00	0	750.0	
R2032	On	02/02/2023			Bond Future	10.62702	89.23614	10.57166	89.52610		8.89	0.00	0.00	0	0.0	
R2032	On	02/02/2023			Bond Future	9.31	0.48784	589.52000	0.58952	487.840	8.10	0.15	0.00	0	454.0	
R2032	On	02/02/2023			Bond Future	9.47	0.62824	748.84000	0.74884	628.240	8.12	0.18	0.00	0	500.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2032	On	02/02/2023	Bond Future	9.92	Call	1,272.96000	1.27296	1,443.93000	1.44393	1,272.960	8.47	0.31	0.00	0	750.0	
R2032	On	02/02/2023	Bond Future	10.16	Put	4,226.52000	4.22652	4,131.48000	4.13148	4,226.520	8.66	0.62	0.00	0	454.0	
R2032	On	02/02/2023	Bond Future	10.22	Call	1,869.40000	1.86940	2,069.61000	2.06961	1,869.400	8.71	0.39	0.00	0	500.0	
R2032	On	02/02/2023	Bond Future	10.50	Put	3,201.09000	3.20109	3,137.54000	3.13754	3,201.090	8.89	0.52	0.00	0	454.0	
R2032	On	02/02/2023	Bond Future	10.67	Call	2,989.22000	2.98922	3,231.79000	3.23179	2,989.220	9.00	0.53	0.00	0	750.0	
R2032	On	02/02/2023	Bond Future	11.84	Put	1,024.14000	1.02414	1,020.03000	1.02003	1,024.140	10.26	0.21	0.00	0	500.0	
R2032	On	02/02/2023	Bond Future	12.75	Put	447.35000	0.44735	452.02000	0.45202	447.350	11.06	0.10	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			10.47278	90.55657	10.41942	90.89941		10.74	0.00	22,639,142.50	250	71,336.0	
R2035	On	04/08/2022	Bond Future			10.66013	91.71837	10.60438	92.06685		10.35	0.00	0.00	0	56,033.0	
R2035	On	04/08/2022	Bond Future	9.53	Call	115.59000	0.11559	166.34000	0.16634	115.590	8.91	0.06	0.00	0	400.0	
R2035	On	04/08/2022	Bond Future	9.84	Call	354.04000	0.35404	458.78000	0.45878	354.040	9.42	0.15	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	10.53	Call	1,740.09000	1.74009	1,977.98000	1.97798	1,740.090	10.39	0.45	0.00	0	400.0	
R2035	On	04/08/2022	Bond Future	10.64	Put	2,204.71000	2.20471	2,110.56000	2.11056	2,204.710	10.51	0.50	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	11.13	Put	1,109.19000	1.10919	1,069.20000	1.06920	1,109.190	11.26	0.30	0.00	0	100.0	
R2035	On	04/08/2022	Bond Future	12.18	Put	229.01000	0.22901	229.87000	0.22987	229.010	12.92	0.08	0.00	0	400.0	
R2035	On	03/11/2022	Bond Future			10.81659	88.62217	10.75853	88.97661		10.51	0.00	0.00	0	0.0	
R2035	On	03/11/2022	Bond Future	9.82	Call	548.07000	0.54807	673.80000	0.67380	548.070	9.40	0.17	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	10.30	Call	1,392.65000	1.39265	1,593.18000	1.59318	1,392.650	10.06	0.33	0.00	0	1,000.0	
R2035	On	03/11/2022	Bond Future	10.57	Put	3,583.18000	3.58318	3,467.28000	3.46728	3,583.180	10.35	0.57	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	10.99	Put	2,326.16000	2.32616	2,258.32000	2.25832	2,326.160	10.73	0.43	0.00	0	582.0	
R2035	On	03/11/2022	Bond Future	11.05	Call	3,590.18000	3.59018	3,881.90000	3.88190	3,590.180	10.81	0.59	0.00	0	1,000.0	
R2035	On	03/11/2022	Bond Future	12.68	Put	417.98000	0.41798	415.02000	0.41502	417.980	13.30	0.10	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future			10.95813	90.15225	10.89762	90.51338		10.10	0.00	0.00	0	0.0	
R2035	On	02/02/2023	Bond Future	9.81	Call	743.15000	0.74315	887.90000	0.88790	743.150	9.25	0.19	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	10.30	Call	1,592.72000	1.59272	1,801.44000	1.80144	1,592.720	9.74	0.32	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future	10.66	Put	4,253.34000	4.25334	4,146.76000	4.14676	4,253.340	10.03	0.57	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	11.05	Call	3,611.80000	3.61180	3,903.87000	3.90387	3,611.800	10.34	0.54	0.00	0	1,000.0	
R2035	On	02/02/2023	Bond Future	11.06	Put	3,041.83000	3.04183	2,973.67000	2.97367	3,041.830	10.35	0.45	0.00	0	582.0	
R2035	On	02/02/2023	Bond Future	13.22	Put	452.60000	0.45260	454.57000	0.45457	452.600	12.55	0.09	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			10.60624	86.77380	10.55785	87.08995		11.42	0.00	3,060,859,021.20	35,274	53,801.0	
R2037	On	04/08/2022	Bond Future			10.78526	83.66940	10.73478	83.99067		11.58	0.00	1,987,064,580.60	23,749	78,333.0	
R2037	On	04/08/2022	Bond Future	10.10	Call	508.83000	0.50883	637.52000	0.63752	508.830	10.54	0.19	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	10.90	Put	1,833.84000	1.83384	1,777.62000	1.77762	1,833.840	11.77	0.43	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	11.21	Call	3,801.54000	3.80154	4,094.18000	4.09418	3,801.540	12.28	0.69	0.00	0	1,050.0	
R2037	On	04/08/2022	Bond Future	11.42	Put	861.31000	0.86131	844.84000	0.84484	861.310	12.69	0.24	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	11.95	Put	389.62000	0.38962	389.92000	0.38992	389.620	13.69	0.12	0.00	0	1,050.0	
R2037	On	03/11/2022	Bond Future			10.93327	84.92007	10.88079	85.24691		11.21	0.00	0.00	0	0.0	
R2037	On	02/02/2023	Bond Future			11.06975	82.09316	11.01514	82.42622		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			10.73505		88.80180		10.69166	89.10701		12.05	0.00	1,510,962,627.00	17,015	52,257.0
R2040	On 05/05/2022	Bond Future	9.82	Call	1.91000		0.00191		5.84000	0.00584	1.910	10.78	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	540.82000		0.54082		747.51000	0.74751	540.820	11.66	0.33	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			10.90907		85.47393		10.86380	85.78419		12.25	0.00	1,454,338,918.95	17,015	58,694.0
R2040	On 04/08/2022	Bond Future	9.70	Call	95.22000		0.09522		137.50000	0.13750	95.220	10.49	0.05	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,677.71000		1.67771		1,896.26000	1.89626	1,677.710	12.18	0.42	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	349.89000		0.34989		358.00000	0.35800	349.890	14.98	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.05302		86.75171		11.00596	87.06748		11.86	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.18600		83.70542		11.13706	84.02719		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			10.75282		85.65215		10.71436	85.92933		12.74	0.00	79,742,151.65	931	46,433.0
R2044	On 04/08/2022	Bond Future			10.91697		82.40764		10.87686	82.68943		12.96	0.00	76,391,882.28	927	34,116.0
R2044	On 03/11/2022	Bond Future			11.05241		83.63965		11.01074	83.92645		12.56	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.17720		80.66620		11.13389	80.95855		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			10.69585		84.70481		10.65729	84.99233		13.24	0.00	0.00	0	137,761.0
R2048	On 04/08/2022	Bond Future			10.85253		85.79105		10.81233	86.08327		12.80	0.00	0.00	0	168,105.0
R2048	On 04/08/2022	Bond Future	10.20	Call	633.47000		0.63347		772.33000	0.77233	633.470	11.85	0.21	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	2,647.22000		2.64722		2,901.23000	2.90123	2,647.220	13.01	0.54	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			10.98275		82.66873		10.94098	82.96615		13.06	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.10001		84.09686		11.05663	84.39996		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			10.43682		70.31653		10.38322	70.61930		12.04	0.00	0.00	0	19,244.0
R209	On 05/05/2022	Bond Future	9.50	Call	1.09000		0.00109		3.70000	0.00370	1.090	10.75	0.00	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	12.65000		0.01265		31.21000	0.03121	12.650	10.83	0.02	0.00	0	6,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,440.40000		1.44040		1,314.95000	1.31495	1,440.400	11.51	0.70	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	254.74000		0.25474		248.05000	0.24805	254.740	12.59	0.21	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.25000		0.00025		0.29000	0.00029	0.250	14.82	0.00	0.00	0	10,050.0
R209	On 04/08/2022	Bond Future			10.59671		71.24971		10.54102	71.55728		11.65	0.00	0.00	0	1,550.0
R209	On 03/11/2022	Bond Future			10.73631		69.16750		10.67853	69.48027		11.79	0.00	0.00	0	3,610.0
R209	On 03/11/2022	Bond Future	9.25	Call	161.95000		0.16195		212.53000	0.21253	161.950	10.47	0.07	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,937.99000		4.93799		4,837.32000	4.83732	4,937.990	10.83	0.75	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,823.61000		1.82361		1,842.20000	1.84220	1,823.610	12.06	0.39	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			10.86150		70.33195		10.80155	70.65060		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	220.97643	220.97643		220.85433	220.85433			0.00	16,352,255.82	74	988.0
R210	On	04/08/2022			Bond Future	223.96446	223.96446		223.84317	223.84317			0.00	0.00	0	928.0
R210	On	03/11/2022			Bond Future	224.42102	224.42102		224.30076	224.30076			0.00	0.00	0	0.0
R210	On	02/02/2023			Bond Future	228.24101	228.24101		228.12067	228.12067			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	9.98056	84.13216		9.92729	84.40502		9.24	0.00	0.00	0	26,056.0
R213	On	04/08/2022			Bond Future	10.17935	85.21316		10.12348	85.49061		8.88	0.00	0.00	0	0.0
R213	On	03/11/2022			Bond Future	10.34494	82.96480		10.28648	83.24712		8.83	0.00	0.00	0	0.0
R213	On	03/11/2022	9.13	Call	Bond Future	312.41000	0.31241		389.40000	0.38940	312.410	8.15	0.13	0.00	0	200.0
R213	On	03/11/2022	9.19	Call	Bond Future	357.67000	0.35767		432.75000	0.43275	357.670	8.20	0.14	0.00	0	476.0
R213	On	03/11/2022	9.84	Put	Bond Future	3,649.52000	3.64952		3,511.66000	3.51166	3,649.520	8.72	0.66	0.00	0	476.0
R213	On	03/11/2022	9.98	Put	Bond Future	3,209.66000	3.20966		3,090.10000	3.09010	3,209.660	8.82	0.61	0.00	0	200.0
R213	On	03/11/2022	10.19	Put	Bond Future	2,624.02000	2.62402		2,525.05000	2.52505	2,624.020	8.97	0.54	0.00	0	476.0
R213	On	03/11/2022	10.37	Put	Bond Future	2,197.26000	2.19726		2,106.79000	2.10679	2,197.260	9.13	0.48	0.00	0	200.0
R213	On	02/02/2023			Bond Future	10.49353	84.39491		10.43229	84.68263		8.61	0.00	0.00	0	0.0
R213	On	02/02/2023	9.16	Call	Bond Future	466.45000	0.46645		560.88000	0.56088	466.450	7.90	0.15	0.00	0	476.0
R213	On	02/02/2023	10.01	Put	Bond Future	3,863.04000	3.86304		3,803.60000	3.80360	3,863.040	8.30	0.63	0.00	0	476.0
R213	On	02/02/2023	10.35	Put	Bond Future	2,938.99000	2.93899		2,908.86000	2.90886	2,938.990	8.51	0.53	0.00	0	476.0
R213	On	02/02/2023	10.43	Call	Bond Future	2,449.92000	2.44992		2,713.28000	2.71328	2,449.920	8.57	0.50	0.00	0	912.0
R213	On	02/02/2023	12.20	Put	Bond Future	618.92000	0.61892		665.60000	0.66560	618.920	10.34	0.15	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	10.72140	67.38332		10.67786	67.63876		13.18	0.00	0.00	0	15,464.0
R214	On	04/08/2022			Bond Future	10.88040	68.24731		10.83511	68.50693		12.76	0.00	0.00	0	1,337.0
R214	On	03/11/2022			Bond Future	11.01283	65.99633		10.96588	66.26042		13.00	0.00	0.00	0	0.0
R214	On	02/02/2023			Bond Future	11.13216	67.13620		11.08348	67.40533		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
<b>Total for Derivatives :</b>													<b>14,863,933,147.69</b>	<b>145,902</b>	<b>1 438 583.0</b>	
<b>Grand Total:</b>													<b>14,863,933,147.69</b>	<b>145,902</b>	<b>1 438 583.0</b>	