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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2022

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 04/08/2022	Index Future	818.52500	818.52500		817.21100	817.21100				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	830.39400	830.39400		829.07300	829.07300				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	843.84700	843.84700		842.51800	842.51800				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	859.32100	859.32100		857.98300	857.98300				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	926.29600	926.29600		925.86100	925.86100				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	939.72700	939.72700		939.30000	939.30000				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	954.95200	954.95200		954.53200	954.53200				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	972.46300	972.46300		972.05300	972.05300				0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	823.95600	823.95600		823.46700	823.46700				0.00	0.00	0	136.0
ALBI	On 03/11/2022	Index Future	835.90300	835.90300		835.42000	835.42000				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	849.44500	849.44500		848.96800	848.96800				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	865.02200	865.02200		864.55100	864.55100				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 04/08/2022	Bond Future	12.10401		75.28463		12.11690	75.22265			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.33326		72.60152		12.34658	72.53922			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.55529		73.79754		12.56907	73.73481			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.74846		71.38333		12.76268	71.32013			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 04/08/2022	Bond Future	12.50827		73.34178		12.50558	73.35653			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.71971		70.15290		12.71680	70.16841			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.91726		71.31037		12.91411	71.32673			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.09785		68.37848		13.09443	68.39583			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 04/08/2022	GOVI	812.63600		812.63600		812.16000	812.16000			0.00	0.00	0	1,111.0
GOVI	On 03/11/2022	GOVI	824.41900		824.41900		823.94900	823.94900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	837.77600		837.77600		837.31000	837.31000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	853.13900		853.13900		852.67900	852.67900			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.14127		162.14127		162.18357	162.18357			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	164.50846		164.50846		164.55265	164.55265			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.53172		165.53172		165.57870	165.57870			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	168.60910		168.60910		168.65843	168.65843			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 04/08/2022	Bond Future	120.13949		120.13949		120.32458	120.32458			0.00	0.00	0	2,791.0
I2029	On 03/11/2022	Bond Future	120.64884		120.64884		120.83749	120.83749			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.63320		122.63320		122.82587	122.82587			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	123.62981		123.62981		123.82701	123.82701			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 04/08/2022	Bond Future	114.51931		114.51931		114.21887	114.21887			0.00	0.00	0	7,428.0
I2033	On 03/11/2022	Bond Future	114.86310		114.86310		114.55905	114.55905			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.75210		116.75210		116.44393	116.44393			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	117.55434		117.55434		117.24181	117.24181			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 04/08/2022	Bond Future			129.10395		129.10395		128.98384	128.98384			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			130.98889		130.98889		130.86815	130.86815			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.25111		131.25111		131.13013	131.13013			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			133.69252		133.69252		133.57057	133.57057			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 04/08/2022	Bond Future			118.38661		118.38661		118.35216	118.35216			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			118.15945		118.15945		118.12512	118.12512			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			120.10347		120.10347		120.06949	120.06949			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			120.32169		120.32169		120.28799	120.28799			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 04/08/2022	Bond Future			120.15664		120.15664		120.00944	120.00944			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			121.91030		121.91030		121.76194	121.76194			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			121.81381		121.81381		121.66485	121.66485			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			124.07923		124.07923		123.92840	123.92840			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 04/08/2022	Index Future			320.03500		320.03500		320.08700	320.08700			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			324.75400		324.75400		324.81100	324.81100			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			330.09300		330.09300		330.15600	330.15600			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			336.22200		336.22200		336.29200	336.29200			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.08500		94.91500		5.07500	94.92500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.58000		94.42000		5.57000	94.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.74500		94.25500		5.69500	94.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.18000		93.82000		6.16000	93.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.29000		93.71000		6.27000	93.73000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.70500		93.29500		6.71000	93.29000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.19000		92.81000		7.28500	92.71500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.69500		92.30500		7.75000	92.25000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.85000		92.15000		7.98000	92.02000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.05000		91.95000		8.19500	91.80500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.14500		91.85500		8.30500	91.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.30500		91.69500		8.55000	91.45000			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.80970		107.42745		8.85383	107.26461		5.11	0.00	243,860,311.50	2,270	81,575.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.76000		0.00076		0.75000	0.00075	0.760	5.81	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	44.24000		0.04424		40.11000	0.04011	44.240	5.00	0.05	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	54.34000		0.05434		70.17000	0.07017	54.340	5.80	0.06	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.02688		108.96938		9.07411	108.80505		4.92	0.00	0.00	0	11,129.0

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
R186	On 03/11/2022	Bond Future	8.23	Call	320.46000		0.32046		296.25000	0.29625	320.460	4.63	0.19	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,497.42000		1.49742		1,597.63000	1.59763	1,497.420	4.77	0.54	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.22165		105.44303		9.27242	105.27687		4.97	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.37114		107.38546		9.42588	107.21727		4.79	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 04/08/2022	Bond Future			329.38105		329.38105		329.48540	329.48540			0.00	0.00	0	859.0
R197	On 03/11/2022	Bond Future			334.18882		334.18882		334.29722	334.29722			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			330.95910		330.95910		331.07342	331.07342			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			337.11718		337.11718		337.23661	337.23661			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 04/08/2022	Bond Future			247.83345		247.83345		248.68500	248.68500			0.00	0.00	0	6,586.0
R202	On 03/11/2022	Bond Future			251.45076		251.45076		252.31683	252.31683			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			250.95107		250.95107		251.83408	251.83408			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			255.61736		255.61736		256.51911	256.51911			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 04/08/2022	Bond Future			5.72486		104.52218		5.71375	104.52826		0.58	0.00	0.00	0	24,072.0
R2023	On 03/11/2022	Bond Future			5.64635		102.10594		5.62368	102.11292		0.33	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 04/08/2022	Bond Future			10.35848		88.14843		10.36619	88.11211		8.40	0.00	460,222,953.03	5,221	96,611.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.03000		0.00003		0.05000	0.00005	0.030	7.96	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	5.33000		0.00533		6.08000	0.00608	5.330	7.82	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	240.46000		0.24046		260.77000	0.26077	240.460	8.85	0.16	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.56289		89.41489		10.57082	89.37876		8.18	0.00	181,065,152.25	2,025	18,796.0
R2030	On 03/11/2022	Bond Future	9.70	Call	396.39000		0.39639		397.78000	0.39778	396.390	7.60	0.18	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,031.54000		1.03154		1,030.16000	1.03016	1,031.540	7.84	0.36	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	468.53000		0.46853		483.92000	0.48392	468.530	8.98	0.17	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.75580		86.86010		10.76397	86.82413		8.21	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	123.72000		0.12372		124.32000	0.12432	123.720	7.76	0.06	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	205.76000		0.20576		206.30000	0.20630	205.760	7.75	0.09	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,530.28000		5.53028		5,565.69000	5.56569	5,530.280	7.68	0.81	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	676.71000		0.67671		675.44000	0.67544	676.710	7.66	0.23	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,477.80000		4.47780		4,511.93000	4.51193	4,477.800	7.65	0.74	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,492.16000		1.49216		1,514.74000	1.51474	1,492.160	8.31	0.37	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			10.92269		88.46264		10.93108	88.42688		7.90	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	249.63000		0.24963		249.43000	0.24943	249.630	7.23	0.09	0.00	0	400.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/05/2023	Bond Future	9.58	Call	563.95000	0.56395	562.49000	0.56249	563.950	7.28	0.18	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	636.11000	0.63611	634.32000	0.63432	636.110	7.29	0.20	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	733.57000	0.73357	731.32000	0.73132	733.570	7.30	0.22	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	961.03000	0.96103	957.68000	0.95768	961.030	7.32	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,592.19000	1.59219	1,586.08000	1.58608	1,592.190	7.56	0.38	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,870.94000	1.87094	1,892.60000	1.89260	1,870.940	8.11	0.38	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,509.44000	1.50944	1,528.68000	1.52868	1,509.440	8.36	0.32	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,104.38000	1.10438	1,120.33000	1.12033	1,104.380	8.78	0.25	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	795.93000	0.79593	808.84000	0.80884	795.930	9.29	0.18	0.00	0	500.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.79853	87.91621	10.80086	87.90388		9.48	0.00	24,616,538.80	280	87,338.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.12000	0.00012	0.16000	0.00016	0.120	8.62	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	14.82000	0.01482	16.88000	0.01688	14.820	8.37	0.02	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	22.62000	0.02262	25.42000	0.02542	22.620	8.34	0.02	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	507.42000	0.50742	523.76000	0.52376	507.420	8.82	0.29	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,445.42000	1.44542	1,476.01000	1.47601	1,445.420	9.13	0.56	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	743.19000	0.74319	770.87000	0.77087	743.190	9.48	0.36	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	153.78000	0.15378	166.95000	0.16695	153.780	10.33	0.10	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.99632	85.02814	10.99862	85.01631		9.60	0.00	97,952,417.28	1,152	84,964.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	45.99000	0.04599	47.71000	0.04771	45.990	8.62	0.03	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	53.19000	0.05319	55.10000	0.05510	53.190	8.61	0.03	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	70.59000	0.07059	72.90000	0.07290	70.590	8.59	0.04	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	229.70000	0.22970	234.40000	0.23440	229.700	8.49	0.11	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,079.27000	5.07927	5,096.87000	5.09687	5,079.270	8.45	0.84	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,843.64000	4.84364	4,861.50000	4.86150	4,843.640	8.44	0.83	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	436.95000	0.43695	443.24000	0.44324	436.950	8.43	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,480.79000	3.48079	3,500.46000	3.50046	3,480.790	8.74	0.71	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,231.94000	3.23194	3,251.87000	3.25187	3,231.940	8.83	0.68	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,166.85000	1.16685	1,175.21000	1.17521	1,166.850	8.97	0.37	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	942.46000	0.94246	958.44000	0.95844	942.460	9.91	0.28	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	350.31000	0.35031	360.06000	0.36006	350.310	11.02	0.12	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.18002	86.40901	11.18228	86.39771		9.23	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	114.16000	0.11416	116.12000	0.11612	114.160	8.27	0.05	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	161.86000	0.16186	164.30000	0.16430	161.860	8.28	0.07	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	390.14000	0.39014	394.05000	0.39405	390.140	8.31	0.14	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,902.87000	5.90287	5,918.78000	5.91878	5,902.870	8.33	0.81	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	648.83000	0.64883	653.59000	0.65359	648.830	8.34	0.21	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,537.61000	4.53761	4,554.38000	4.55438	4,537.610	8.59	0.71	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,347.16000	1.34716	1,352.86000	1.35286	1,347.160	8.75	0.35	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,331.78000	1.33178	1,345.32000	1.34532	1,331.780	9.81	0.30	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	578.31000	0.57831	587.39000	0.58739	578.310	11.02	0.14	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.33700	83.84297	11.33919	83.83230		9.29	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
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future			11.10172	89.02621		11.11414	88.95221		10.60	0.00	162,116,728.41	1,821	129,807.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.72000	0.00072		0.85000	0.00085	0.720	9.46	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	5.41000	0.00541		6.01000	0.00601	5.410	9.33	0.01	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	207.75000	0.20775		211.53000	0.21153	207.750	9.53	0.14	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,143.52000	3.14352		3,220.91000	3.22091	3,143.520	9.68	0.81	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,261.54000	1.26154		1,324.53000	1.32453	1,261.540	10.45	0.47	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	87.91000	0.08791		101.00000	0.10100	87.910	12.21	0.05	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.28793	85.81904		11.30074	85.74467		10.77	0.00	0.00	0	3,020.0
R2035	On 03/11/2022	Bond Future	9.82	Call	86.94000	0.08694		87.02000	0.08702	86.940	9.46	0.04	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	300.79000	0.30079		298.80000	0.29880	300.790	9.35	0.13	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,889.22000	4.88922		4,958.45000	4.95845	4,889.220	9.42	0.79	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,151.42000	3.15142		3,211.99000	3.21199	3,151.420	10.12	0.62	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,546.60000	1.54660		1,531.26000	1.53126	1,546.600	10.21	0.41	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	370.45000	0.37045		387.98000	0.38798	370.450	12.63	0.11	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.46455	87.21190		11.47778	87.13701		10.31	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	183.86000	0.18386		182.37000	0.18237	183.860	9.11	0.07	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	218.92000	0.21892		217.06000	0.21706	218.920	9.12	0.08	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	492.55000	0.49255		487.61000	0.48761	492.550	9.18	0.15	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	908.93000	0.90893		899.52000	0.89952	908.930	9.39	0.24	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,682.48000	5.68248		5,747.64000	5.74764	5,682.480	9.41	0.75	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,734.03000	1.73403		1,717.01000	1.71701	1,734.030	9.89	0.38	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,094.59000	4.09459		4,152.25000	4.15225	4,094.590	9.90	0.62	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,730.27000	1.73027		1,767.26000	1.76726	1,730.270	10.82	0.33	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	567.95000	0.56795		585.27000	0.58527	567.950	12.68	0.12	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.60878	84.32119		11.62239	84.24578		10.36	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	303.56000	0.30356		300.37000	0.30037	303.560	9.24	0.09	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	772.62000	0.77262		764.32000	0.76432	772.620	9.40	0.20	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	995.90000	0.99590		985.25000	0.98525	995.900	9.45	0.24	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,074.80000	2.07480		2,054.50000	2.05450	2,074.800	9.89	0.39	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,603.09000	1.60309		1,633.51000	1.63351	1,603.090	11.08	0.28	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	922.09000	0.92209		942.68000	0.94268	922.090	12.06	0.17	0.00	0	500.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future			11.28592	80.57920		11.29835	80.50464		11.88	0.00	287,345,427.20	3,566	139,544.0
R2037	On 04/08/2022	Bond Future	10.10	Call	9.21000	0.00921		10.10000	0.01010	9.210	10.45	0.01	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,799.43000	2.79943		2,876.53000	2.87653	2,799.430	10.85	0.76	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	1,120.49000	1.12049		1,114.19000	1.11419	1,120.490	11.44	0.45	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,002.24000	1.00224		1,059.85000	1.05985	1,002.240	11.77	0.40	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	265.47000	0.26547		293.35000	0.29335	265.470	12.66	0.14	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.46085	81.73709		11.47365	81.66213		11.48	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future			11.62652	78.80774		11.63972	78.73222		11.62	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
R2037	On 04/05/2023	Bond Future			11.77075		80.26321		11.78433	80.18707		11.11	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
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future			11.41839		82.10130		11.41032	82.15310		12.52	0.00	328,405.20	4	125,103.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.27000		0.00027		0.38000	0.00038	0.270	11.20	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	121.10000		0.12110		136.15000	0.13615	121.100	11.13	0.08	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	207.93000		0.20793		218.05000	0.21805	207.930	14.00	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.58907		83.28114		11.58058	83.33435		12.10	0.00	0.00	0	3,965.0
R2040	On 03/11/2022	Bond Future	10.70	Call	413.80000		0.41380		431.19000	0.43119	413.800	10.45	0.15	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	530.21000		0.53021		550.59000	0.55059	530.210	10.54	0.18	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,309.91000		1.30991		1,344.02000	1.34402	1,309.910	11.30	0.35	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	2,154.73000		2.15473		2,197.56000	2.19756	2,154.730	11.79	0.48	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	759.49000		0.75949		762.76000	0.76276	759.490	13.40	0.19	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.75094		80.12655		11.74200	80.18130		12.27	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	261.41000		0.26141		270.87000	0.27087	261.410	10.86	0.09	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,077.54000		1.07754		1,102.00000	1.10200	1,077.540	11.27	0.26	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,908.94000		1.90894		1,903.74000	1.90374	1,908.940	12.93	0.33	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			11.89189		81.60684		11.88247	81.66340		11.74	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	358.31000		0.35831		368.30000	0.36830	358.310	10.48	0.10	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	891.94000		0.89194		910.78000	0.91078	891.940	10.66	0.20	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,161.60000		1.16160		1,183.93000	1.18393	1,161.600	10.72	0.25	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,370.48000		2.37048		2,403.98000	2.40398	2,370.480	11.27	0.41	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,746.08000		1.74608		1,740.63000	1.74063	1,746.080	12.67	0.27	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,069.94000		1.06994		1,068.40000	1.06840	1,069.940	13.71	0.18	0.00	0	500.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.43826		78.88607		11.43008	78.93938		13.22	0.00	284,305,396.28	3,604	88,483.0
R2044	On 03/11/2022	Bond Future			11.60021		80.01970		11.59161	80.07444		12.78	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	320.66000		0.32066		335.48000	0.33548	320.660	11.07	0.12	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,564.36000		1.56436		1,602.18000	1.60218	1,564.360	12.12	0.39	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.75351		76.93743		11.74447	76.99368		12.97	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.88662		78.35889		11.87711	78.41695		12.42	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 04/08/2022	Bond Future			11.37708		82.13782		11.37386	82.15937		12.95	0.00	23,819,967.80	290	200,630.0
R2048	On 04/08/2022	Bond Future	10.20	Call	8.88000		0.00888		10.71000	0.01071	8.880	11.35	0.01	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	16.10000		0.01610		19.01000	0.01901	16.100	11.30	0.01	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	347.35000		0.34735		370.96000	0.37096	347.350	11.83	0.18	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	504.60000		0.50460		533.19000	0.53319	504.600	11.99	0.24	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,101.12000		3.10112		3,108.16000	3.10816	3,101.120	11.99	0.76	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.53700		78.89493		11.53356	78.91740		13.23	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.68822		80.17555		11.68454	80.19904		12.70	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
R2048	On 04/05/2023	Bond Future			11.81146	77.21908		11.80752	77.24376		12.86	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 04/08/2022	Bond Future			11.12073	68.44730		11.13290	68.38414		11.98	0.00	5,270,442.10	77	23,438.0
R209	On 03/11/2022	Bond Future			11.28663	66.28588		11.29915	66.22232		12.14	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	11.80000	0.01180		11.98000	0.01198	11.800	10.75	0.01	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,143.79000	7.14379		7,207.14000	7.20714	7,143.790	10.62	0.93	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,716.77000	2.71677		2,768.47000	2.76847	2,716.770	11.43	0.61	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.43972	67.36224		11.45259	67.29823		11.67	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.57013	65.45314		11.58334	65.38860		11.71	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
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 04/08/2022	Bond Future			223.65784	223.65784		224.54939	224.54939			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			223.95857	223.95857		224.86475	224.86475			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.64260	227.64260		228.56542	228.56542			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			228.81960	228.81960		229.76126	229.76126			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 04/08/2022	Bond Future			10.65415	82.90300		10.66162	82.86732		9.14	0.00	121,452,895.00	1,465	29,912.0
R213	On 03/11/2022	Bond Future			10.85459	80.55543		10.86225	80.51992		9.24	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	47.80000	0.04780		48.80000	0.04880	47.800	8.54	0.03	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	56.26000	0.05626		57.35000	0.05735	56.260	8.53	0.03	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,161.25000	5.16125		5,198.45000	5.19845	5,161.250	8.38	0.87	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,556.89000	4.55689		4,593.90000	4.59390	4,556.890	8.35	0.83	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,744.96000	3.74496		3,781.39000	3.78139	3,744.960	8.52	0.76	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,126.23000	3.12623		3,161.67000	3.16167	3,126.230	8.70	0.69	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.04475	81.86251		11.05263	81.82704		8.89	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	121.70000	0.12170		122.31000	0.12231	121.700	8.16	0.06	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,399.66000	5.39966		5,434.53000	5.43453	5,399.660	8.15	0.80	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,144.95000	4.14495		4,178.11000	4.17811	4,144.950	8.23	0.71	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,055.71000	1.05571		1,052.87000	1.05287	1,055.710	8.29	0.31	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	741.59000	0.74159		756.52000	0.75652	741.590	9.86	0.20	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.19943	79.82233		11.20749	79.78701		8.93	0.00	0.00	0	0.0
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

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
R214	On 04/08/2022	Bond Future	11.41273	65.31217		11.40953	65.32920		13.02	0.00	455,878,946.60	6,980	16,325.0
R214	On 03/11/2022	Bond Future	11.57401	62.96484		11.57060	62.98258		13.27	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.72643	63.98676		11.72279	64.00532		12.76	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.85107	61.87171		11.84717	61.89126		12.88	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											2,348,235,581.45	28,755	1 369 329.0
Grand Total:											2,348,235,581.45	28,755	1 369 329.0