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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2022

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
<b>Derivatives</b>														
AL37	On 04/08/2022	Index Future	818.90100	818.90100	822.44900	822.44900					0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	830.96700	830.96700	834.57600	834.57600					0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	844.81700	844.81700	848.49500	848.49500					0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	860.90700	860.90700	864.66300	864.66300					0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	929.05400	929.05400	934.88600	934.88600					0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	942.74400	942.74400	948.67000	948.67000					0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	958.45700	958.45700	964.49100	964.49100					0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	976.71100	976.71100	982.87100	982.87100					0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	825.50900	825.50900	830.80800	830.80800					0.00	16,510,180.00	2	138.0
ALBI	On 03/11/2022	Index Future	837.67200	837.67200	843.05800	843.05800					0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	851.63400	851.63400	857.11800	857.11800					0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	867.85400	867.85400	873.45100	873.45100					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	12.08571		75.37276		11.98631	75.85404			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.31047		72.70829		12.20666	73.19741			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.52401		73.94022		12.41548	74.43835			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.70429		71.58014		12.59095	72.08862			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	12.47616		73.51818		12.38165	74.04163			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.68298		70.34907		12.58424	70.88103			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.87258		71.54308		12.76955	72.08475			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.04131		68.66626		12.93380	69.21912			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	814.20200		814.20200		819.46400	819.46400			0.00	0.00	0	1,111.0
GOVI	On 03/11/2022	GOVI	826.19900		826.19900		831.54700	831.54700			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	839.97000		839.97000		845.41500	845.41500			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	855.96700		855.96700		861.52500	861.52500			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.52021		162.52021		162.70531	162.70531			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	164.93124		164.93124		165.12077	165.12077			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	166.03418		166.03418		166.22852	166.22852			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	169.23880		169.23880		169.43859	169.43859			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	120.36565		120.36565		120.85853	120.85853			0.00	42,007,611.85	349	2,682.0
I2029	On 03/11/2022	Bond Future	120.90252		120.90252		121.40378	121.40378			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.94758		122.94758		123.45841	123.45841			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	124.03307		124.03307		124.55575	124.55575			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	115.01783		115.01783		115.14594	115.14594			0.00	42,096,525.78	366	7,428.0
I2033	On 03/11/2022	Bond Future	115.39119		115.39119		115.52229	115.52229			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.34279		117.34279		117.47721	117.47721			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	118.23487		118.23487		118.37340	118.37340			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			129.94446		129.94446		130.40040	130.40040			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			131.87236		131.87236		132.33637	132.33637			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.20580		132.20580		132.67897	132.67897			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			134.75889		134.75889		135.24256	135.24256			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			119.41687		119.41687		120.27921	120.27921			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			119.22646		119.22646		120.10263	120.10263			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			121.24370		121.24370		122.13587	122.13587			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			121.56268		121.56268		122.47431	122.47431			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			120.73832		120.73832		120.70304	120.70304			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			122.52899		122.52899		122.49455	122.49455			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.49472		122.49472		122.46041	122.46041			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			124.85994		124.85994		124.82604	124.82604			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			321.63200		321.63200		322.26000	322.26000			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			326.45000		326.45000		327.09100	327.09100			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			331.96900		331.96900		332.62400	332.62400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			338.36800		338.36800		339.03900	339.03900			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.02500		94.97500		5.03500	94.96500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.69000		94.31000		5.65000	94.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.82500		94.17500		5.78500	94.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.32000		93.68000		6.28000	93.72000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.44000		93.56000		6.39000	93.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.85500		93.14500		6.80500	93.19500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.33000		92.67000		7.26000	92.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.78500		92.21500		7.70500	92.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.98500		92.01500		7.89000	92.11000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.06000		91.94000		7.97000	92.03000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.26000		91.74000		8.16500	91.83500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.32500		91.67500		8.16500	91.83500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.79733		107.47315		8.67069	107.94246		5.15	0.00	143,799,074.70	1,338	82,795.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.29000		0.00029		0.78000	0.00078	0.290	5.79	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	32.31000		0.03231		62.55000	0.06255	32.310	5.03	0.04	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	45.57000		0.04557		28.89000	0.02889	45.570	6.11	0.05	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.00631		109.04105		8.86978	109.51831		4.95	0.00	0.00	0	11,166.0

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 03/11/2022	Bond Future	8.23	Call	331.14000		0.33114		438.36000	0.43836	331.140	4.74	0.19	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,461.58000		1.46158		1,224.87000	1.22487	1,461.580	4.91	0.54	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.18420		105.56580		9.03642	106.05205		4.99	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.30598		107.58612		9.14538	108.08276		4.81	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			330.31479		330.31479		330.47833	330.47833			0.00	0.00	0	859.0
R197	On 03/11/2022	Bond Future			335.21403		335.21403		335.38335	335.38335			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			332.13476		332.13476		332.30749	332.30749			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.55113		338.55113		338.73066	338.73066			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			249.83664		249.83664		249.76475	249.76475			0.00	0.00	0	6,586.0
R202	On 03/11/2022	Bond Future			253.54224		253.54224		253.47169	253.47169			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			253.18294		253.18294		253.11221	253.11221			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			258.07083		258.07083		258.00130	258.00130			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			5.90540		104.42347		5.82241	104.46882		0.60	0.00	0.00	0	25,523.0
R2023	On 03/11/2022	Bond Future			5.89375		102.02980		5.74073	102.07688		0.34	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			10.29981		88.42540		10.18466	88.97227		8.52	0.00	0.00	0	90,166.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.02000		0.00002		0.05000	0.00005	0.020	8.03	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	4.11000		0.00411		9.21000	0.00921	4.110	7.89	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	181.91000		0.18191		127.07000	0.12707	181.910	9.30	0.13	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.49680		89.71671		10.37585	90.27252		8.30	0.00	0.00	0	18,796.0
R2030	On 03/11/2022	Bond Future	9.70	Call	456.96000		0.45696		582.94000	0.58294	456.960	7.82	0.20	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,160.97000		1.16097		1,396.48000	1.39648	1,160.970	8.13	0.39	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	442.60000		0.44260		364.32000	0.36432	442.600	9.40	0.16	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.67689		87.20853		10.54957	87.77448		8.35	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	146.22000		0.14622		188.05000	0.18805	146.220	7.90	0.06	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	237.09000		0.23709		299.37000	0.29937	237.090	7.87	0.10	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,248.60000		5.24860		4,811.31000	4.81131	5,248.600	7.79	0.79	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	769.43000		0.76943		924.39000	0.92439	769.430	7.83	0.25	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,249.91000		4.24991		3,857.69000	3.85769	4,249.910	7.89	0.72	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,418.47000		1.41847		1,237.12000	1.23712	1,418.470	8.64	0.35	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			10.82511		88.88004		10.69103	89.45772		8.03	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	305.30000		0.30530		374.40000	0.37440	305.300	7.41	0.11	0.00	0	400.0

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R2030	On 04/05/2023	Bond Future	9.58	Call	663.52000	0.66352	789.70000	0.78970	663.520	7.46	0.20	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	744.42000	0.74442	881.89000	0.88189	744.420	7.46	0.22	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	856.37000	0.85637	1,008.57000	1.00857	856.370	7.49	0.24	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,138.59000	1.13859	1,323.36000	1.32336	1,138.590	7.62	0.30	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,822.05000	1.82205	2,071.87000	2.07187	1,822.050	7.86	0.41	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,795.58000	1.79558	1,599.74000	1.59974	1,795.580	8.46	0.36	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,460.63000	1.46063	1,296.58000	1.29658	1,460.630	8.73	0.30	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,078.38000	1.07838	953.38000	0.95338	1,078.380	9.17	0.23	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	780.50000	0.78050	687.96000	0.68796	780.500	9.66	0.17	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			10.74674	88.19093	10.63678	88.77815		9.60	0.00	2,469,346.04	28	93,244.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.05000	0.00005	0.16000	0.00016	0.050	8.65	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	12.28000	0.01228	25.32000	0.02532	12.280	8.46	0.01	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	20.51000	0.02051	40.32000	0.04032	20.510	8.50	0.02	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	569.62000	0.56962	794.93000	0.79493	569.620	9.33	0.32	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,256.03000	1.25603	983.45000	0.98345	1,256.030	9.55	0.53	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	611.05000	0.61105	456.44000	0.45644	611.050	9.89	0.32	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	115.42000	0.11542	81.00000	0.08100	115.420	10.87	0.08	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.93830	85.32716	10.82333	85.92389		9.74	0.00	0.00	0	84,030.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	50.12000	0.05012	72.12000	0.07212	50.120	8.71	0.03	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	57.97000	0.05797	82.87000	0.08287	57.970	8.70	0.03	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	76.98000	0.07698	108.62000	0.10862	76.980	8.68	0.04	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	250.61000	0.25061	333.68000	0.33368	250.610	8.58	0.12	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,833.91000	4.83391	4,356.29000	4.35629	4,833.910	8.71	0.83	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,613.55000	4.61355	4,147.13000	4.14713	4,613.550	8.77	0.81	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	522.67000	0.52267	664.59000	0.66459	522.670	8.84	0.21	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,317.05000	3.31705	2,932.37000	2.93237	3,317.050	9.21	0.68	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,076.64000	3.07664	2,710.15000	2.71015	3,076.640	9.29	0.65	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,322.47000	1.32247	1,581.37000	1.58137	1,322.470	9.42	0.40	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	898.13000	0.89813	755.40000	0.75540	898.130	10.39	0.27	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	337.37000	0.33737	278.86000	0.27886	337.370	11.53	0.11	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.11141	86.75304	10.99116	87.36054		9.35	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	133.68000	0.13368	173.52000	0.17352	133.680	8.41	0.06	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	187.73000	0.18773	240.38000	0.24038	187.730	8.42	0.08	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	441.82000	0.44182	545.75000	0.54575	441.820	8.45	0.15	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,658.17000	5.65817	5,194.10000	5.19410	5,658.170	8.62	0.79	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	765.90000	0.76590	920.38000	0.92038	765.900	8.68	0.23	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,353.21000	4.35321	3,954.62000	3.95462	4,353.210	8.95	0.68	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,523.01000	1.52301	1,765.91000	1.76591	1,523.010	9.09	0.37	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,297.15000	1.29715	1,136.94000	1.13694	1,297.150	10.25	0.29	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	571.91000	0.57191	496.19000	0.49619	571.910	11.47	0.14	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.25289	84.25415	11.12710	84.87413		9.41	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			11.06621		89.23831		10.96644	89.83828		10.81	0.00	85,936,492.53	963	129,643.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.40000		0.00040		1.01000	0.00101	0.400	9.59	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	3.84000		0.00384		8.22000	0.00822	3.840	9.49	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	221.60000		0.22160		333.47000	0.33347	221.600	10.08	0.15	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,958.04000		2.95804	2,511.99000	2,511.999	2,511.999	2,958.040	10.28	0.79	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,125.46000		1.12546	894.18000	0.89418	0.89418	1,125.460	10.98	0.45	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	64.06000		0.06406	46.42000	0.04642	0.04642	64.060	12.72	0.04	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.24749		86.05446		11.14350	86.66415		11.02	0.00	0.00	0	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	94.39000		0.09439	129.05000	0.12905	0.12905	94.390	9.64	0.05	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	335.25000		0.33525	431.57000	0.43157	0.43157	335.250	9.62	0.14	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,768.34000		4.76834	4,317.19000	4.31719	4.31719	4,768.340	10.08	0.77	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,077.89000		3.07789	2,736.83000	2.73683	2.73683	3,077.890	10.74	0.59	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,711.34000		1.71134	1,995.61000	1.99561	1.99561	1,711.340	10.80	0.43	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	378.12000		0.37812	320.40000	0.32040	0.32040	378.120	13.30	0.11	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.41532		87.49143		11.30684	88.11211		10.53	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	210.92000		0.21092	264.85000	0.26485	0.26485	210.920	9.32	0.08	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	249.89000		0.24989	311.76000	0.31176	0.31176	249.890	9.34	0.09	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	548.70000		0.54870	663.51000	0.66351	0.66351	548.700	9.39	0.17	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	993.40000		0.99340	1,169.57000	1.16957	1.16957	993.400	9.60	0.26	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,489.28000		5.48928	5,048.90000	5.04890	5.04890	5,489.280	9.62	0.73	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,857.65000		1.85765	2,120.48000	2.12048	2.12048	1,857.650	10.10	0.40	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,939.87000		3.93987	3,584.13000	3.58413	3.58413	3,939.870	10.12	0.60	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,651.49000		1.65149	1,467.15000	1.46715	1.46715	1,651.490	11.04	0.32	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	538.39000		0.53839	472.46000	0.47246	0.47246	538.390	12.91	0.12	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.54672		84.66629		11.43375	85.29975		10.59	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	362.33000		0.36233	436.35000	0.43635	0.43635	362.330	9.52	0.11	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	884.20000		0.88420	1,030.93000	1.03093	1.03093	884.200	9.69	0.21	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,144.06000		1.14406	1,320.17000	1.32017	1.32017	1,144.060	9.81	0.26	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,317.52000		2.31752	2,595.77000	2.59577	2.59577	2,317.520	10.33	0.42	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,620.75000		1.62075	1,459.67000	1.45967	1.45967	1,620.750	11.64	0.27	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	951.33000		0.95133	852.50000	0.85250	0.85250	951.330	12.64	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			11.28083		80.60975		11.18622	81.18091		12.12	0.00	0.00	0	139,442.0
R2037	On 04/08/2022	Bond Future	10.10	Call	5.62000		0.00562		11.30000	0.01130	5.620	10.63	0.01	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,759.69000		2.75969	2,353.32000	2.35332	2.35332	2,759.690	11.55	0.76	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	1,101.00000		1.10100	1,397.18000	1.39718	1.39718	1,101.000	12.06	0.46	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	952.88000		0.95288	761.30000	0.76130	0.76130	952.880	12.37	0.39	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	246.24000		0.24624	187.70000	0.18770	0.18770	246.240	13.44	0.13	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.45232		81.78710		11.35391	82.36748		11.77	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future			11.61102		78.89655		11.50855	79.48744		11.88	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			11.74456		80.41036		11.63798	81.01344		11.38	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			11.38819		82.29539		11.29351	82.90859		12.79	0.00	0.00	0	124,550.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.15000		0.00015		0.38000	0.00038	0.150	11.47	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	112.26000		0.11226		178.22000	0.17822	112.260	11.44	0.08	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	150.29000		0.15029		112.50000	0.11250	150.290	14.27	0.08	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.55461		83.49745		11.45616	84.12048		12.42	0.00	41,748,725.00	500	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	496.42000		0.49642		618.22000	0.61822	496.420	11.12	0.17	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	641.37000		0.64137		787.08000	0.78708	641.370	11.31	0.21	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,467.15000		1.46715		1,717.69000	1.71769	1,467.150	12.02	0.37	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	2,323.98000		2.32398		2,652.90000	2.65290	2,323.980	12.42	0.49	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	783.89000		0.78389		678.88000	0.67888	783.890	14.23	0.19	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.70879		80.38520		11.60633	81.01943		12.56	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	295.81000		0.29581		363.19000	0.36319	295.810	11.14	0.09	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,169.04000		1.16904		1,358.02000	1.35802	1,169.040	11.55	0.27	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,846.61000		1.84661		1,657.35000	1.65735	1,846.610	13.23	0.32	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			11.83854		81.92803		11.73205	82.57529		12.04	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	425.55000		0.42555		505.27000	0.50527	425.550	10.84	0.11	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,013.43000		1.01343		1,168.31000	1.16831	1,013.430	11.02	0.22	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,337.03000		1.33703		1,524.80000	1.52480	1,337.030	11.22	0.27	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,624.49000		2.62449		2,914.53000	2.91453	2,624.490	11.80	0.43	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,791.69000		1.79169		1,628.44000	1.62844	1,791.690	13.34	0.27	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,121.85000		1.12185		1,015.94000	1.01594	1,121.850	14.41	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			11.40369		79.11176		11.30891	79.73611		13.51	0.00	0.00	0	88,442.0
R2044	On 03/11/2022	Bond Future			11.56139		80.26731		11.46288	80.90161		13.12	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	371.26000		0.37126		470.74000	0.47074	371.260	11.55	0.14	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,743.25000		1.74325		2,024.06000	2.02406	1,743.250	12.86	0.41	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.70720		77.22633		11.60474	77.87201		13.30	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.82951		78.70868		11.72312	79.36753		12.75	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			11.35383		82.29367		11.25381	82.97039		13.27	0.00	21,396,354.20	260	200,798.0
R2048	On 04/08/2022	Bond Future	10.20	Call	6.35000		0.00635		13.24000	0.01324	6.350	11.61	0.01	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	12.96000		0.01296		25.48000	0.02548	12.960	11.66	0.01	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	364.44000		0.36444		527.55000	0.52755	364.440	12.64	0.19	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	534.32000		0.53432		744.55000	0.74455	534.320	12.87	0.26	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	2,974.99000		2.97499		2,508.50000	2.50850	2,974.990	12.87	0.74	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.50998		79.07172		11.40594	79.75915		13.60	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.65433		80.39230		11.54608	81.09193		13.04	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	Options Inter
R2048	On 04/05/2023	Bond Future			11.76751	77.49521		11.65518	78.20910		13.22	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			11.10716	68.51783		11.00737	69.03977		12.20	0.00	3,699,962.82	54	23,406.0
R209	On 03/11/2022	Bond Future			11.26945	66.37323		11.16586	66.90346		12.42	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	12.43000	0.01243		18.36000	0.01836	12.430	11.02	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	124.47000	0.12447		167.24000	0.16724	124.470	10.81	0.07	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,057.99000	7.05799		6,570.53000	6.57053	7,057.990	10.81	0.93	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,722.58000	2.72258		2,424.01000	2.42401	2,722.580	12.11	0.60	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	793.98000	0.79398		681.72000	0.68172	793.980	13.68	0.24	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.41564	67.48226		11.30811	68.02200		11.91	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.53552	65.62267		11.42395	66.17344		11.96	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			224.64917	224.64917		225.18518	225.18518			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			225.00752	225.00752		225.55338	225.55338			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			228.81402	228.81402		229.37134	229.37134			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			230.16535	230.16535		230.73720	230.73720			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			10.60228	83.15128		10.49228	83.68110		9.26	0.00	5,571,135.76	67	29,903.0
R213	On 03/11/2022	Bond Future			10.79630	80.82635		10.68121	81.36475		9.38	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	51.61000	0.05161		73.00000	0.07300	51.610	8.63	0.03	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	60.77000	0.06077		85.35000	0.08535	60.770	8.61	0.04	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,924.82000	4.92482		4,477.58000	4.47758	4,924.820	8.57	0.85	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,351.95000	4.35195		3,930.10000	3.93010	4,351.950	8.70	0.81	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,566.58000	3.56658		3,187.62000	3.18762	3,566.580	8.90	0.74	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,968.45000	2.96845		2,629.23000	2.62923	2,968.450	9.07	0.66	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.97537	82.17566		10.85477	82.72379		9.03	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	142.46000	0.14246		182.37000	0.18237	142.460	8.32	0.06	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,155.98000	5.15598		4,737.23000	4.73723	5,155.980	8.31	0.79	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,974.77000	3.97477		3,613.41000	3.61341	3,974.770	8.57	0.69	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,208.29000	1.20829		1,409.25000	1.40925	1,208.290	8.64	0.34	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	734.33000	0.73433		638.43000	0.63843	734.330	10.32	0.19	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.11396	80.19817		10.98769	80.75763		9.08	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

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
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 04/08/2022	Bond Future	11.38432	65.46356		11.28953	65.97285		13.31	0.00	213,803,986.96	3,266	23,861.0
R214	On 03/11/2022	Bond Future	11.54169	63.13335		11.44332	63.65071		13.62	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.68712	64.18757		11.58498	64.71419		13.08	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.80158	62.12051		11.69576	62.65789		13.21	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>619,039,395.64</b>	<b>7,193</b>	<b>1 376 351.0</b>
<b>Grand Total:</b>											<b>619,039,395.64</b>	<b>7,193</b>	<b>1 376 351.0</b>