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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2022

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	814.24000	814.24000		817.31300	817.31300			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	826.56200	826.56200		829.69200	829.69200			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	840.74000	840.74000		843.93200	843.93200			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	856.27400	856.27400		859.53100	859.53100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	911.27000	911.27000		918.52300	918.52300			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	925.06000	925.06000		932.43500	932.43500			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	940.92800	940.92800		948.43900	948.43900			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	958.31300	958.31300		965.96900	965.96900			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	810.99800	810.99800		816.47900	816.47900			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	823.27100	823.27100		828.84500	828.84500			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	837.39300	837.39300		843.07000	843.07000			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	852.86500	852.86500		858.65400	858.65400			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		12.39443	73.90578	12.29033	74.39580			0.00	0.00	0	350.0
ES33		On 03/11/2022	Bond Future		12.62632	71.24800	12.51750	71.74642			0.00	0.00	0	0.0
ES33		On 02/02/2023	Bond Future		12.84608	72.48987	12.73226	72.99771			0.00	0.00	0	0.0
ES33		On 04/05/2023	Bond Future		13.05013	70.05916	12.93122	70.57698			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		12.83728	71.57582	12.74314	72.07352			0.00	0.00	0	4,769.0
ES42		On 03/11/2022	Bond Future		13.05457	68.40608	12.95607	68.91222			0.00	0.00	0	0.0
ES42		On 02/02/2023	Bond Future		13.25345	69.60059	13.15055	70.11628			0.00	0.00	0	0.0
ES42		On 04/05/2023	Bond Future		13.44711	66.64491	13.33956	67.17077			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		799.77300	799.77300	805.25500	805.25500			0.00	7,997,730.00	1	1,111.0
GOVI		On 03/11/2022	GOVI		811.87600	811.87600	817.45100	817.45100			0.00	0.00	0	0.0
GOVI		On 02/02/2023	GOVI		825.80200	825.80200	831.48100	831.48100			0.00	0.00	0	0.0
GOVI		On 04/05/2023	GOVI		841.06000	841.06000	846.85000	846.85000			0.00	0.00	0	0.0
I2025		On 04/08/2022	Bond Future		162.57660	162.57660	162.60019	162.60019			0.00	204,196,209.60	1,256	9,548.0
I2025		On 03/11/2022	Bond Future		165.05292	165.05292	165.07896	165.07896			0.00	0.00	0	0.0
I2025		On 02/02/2023	Bond Future		166.23827	166.23827	166.26652	166.26652			0.00	0.00	0	0.0
I2025		On 04/05/2023	Bond Future		169.35087	169.35087	169.38090	169.38090			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		120.01683	120.01683	119.88931	119.88931			0.00	0.00	0	2,682.0
I2029		On 03/11/2022	Bond Future		120.59594	120.59594	120.46801	120.46801			0.00	0.00	0	0.0
I2029		On 02/02/2023	Bond Future		122.69443	122.69443	122.56547	122.56547			0.00	0.00	0	0.0
I2029		On 04/05/2023	Bond Future		123.70509	123.70509	123.57473	123.57473			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		114.73187	114.73187	114.98223	114.98223			0.00	97,522,089.50	850	8,488.0
I2033		On 03/11/2022	Bond Future		115.14606	115.14606	115.40166	115.40166			0.00	0.00	0	0.0
I2033		On 02/02/2023	Bond Future		117.14946	117.14946	117.41070	117.41070			0.00	0.00	0	0.0
I2033		On 04/05/2023	Bond Future		117.97094	117.97094	118.23805	118.23805			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			130.10975		130.10975		130.25425	130.25425			0.00	39,032,925.00	300	4,602.0
I2038	On 03/11/2022	Bond Future			132.09180		132.09180		132.24017	132.24017			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.49309		132.49309		132.64559	132.64559			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			134.97487		134.97487		135.13120	135.13120			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			118.97240		118.97240		119.25060	119.25060			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			118.82224		118.82224		119.10631	119.10631			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			120.89056		120.89056		121.18069	121.18069			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			121.13350		121.13350		121.43021	121.43021			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			120.77673		120.77673		121.09645	121.09645			0.00	2,053,204.41	17	11,310.0
I2050	On 03/11/2022	Bond Future			122.61589		122.61589		122.94207	122.94207			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.64257		122.64257		122.97580	122.97580			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			124.93951		124.93951		125.27978	125.27978			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			321.55300		321.55300		321.75500	321.75500			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			326.49800		326.49800		326.70700	326.70700			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			332.17700		332.17700		332.39300	332.39300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			338.39100		338.39100		338.61300	338.61300			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.07500		94.92500		5.02500	94.97500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.67000		94.33000		5.67000	94.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.82500		94.17500		5.76500	94.23500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.37000		93.63000		6.32000	93.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.48000		93.52000		6.38000	93.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			7.00500		92.99500		6.97500	93.02500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.54000		92.46000		7.37000	92.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.00500		91.99500		7.83500	92.16500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.24000		91.76000		8.02000	91.98000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.28000		91.72000		8.10000	91.90000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.50500		91.49500		8.29500	91.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.57500		91.42500		8.30500	91.69500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.96531		106.85463		8.85478	107.26111		4.88	0.00	12,288,282.45	115	85,835.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.08000	0.00008	0.000	4.44	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.67000		0.00067		16.40000	0.01640	0.670	3.84	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	59.49000		0.05949		41.90000	0.04190	59.490	6.05	0.07	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.17479		108.45583		9.05550	108.86976		4.69	0.00	177,759,105.37	1,639	12,945.0

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	196.24000		0.19624		283.59000	0.28359	196.240	4.60	0.13	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,707.04000		1.70704		1,530.87000	1.53087	1,707.040	4.66	0.62	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.35041		105.02228		9.22123	105.44440		4.77	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.50676		106.96938		9.36638	107.40010		4.65	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			330.41990		330.41990		330.30692	330.30692			0.00	12,555,956.20	38	809.0
R197	On 03/11/2022	Bond Future			335.45171		335.45171		335.34121	335.34121			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			332.53754		332.53754		332.42884	332.42884			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.76795		338.76795		338.65967	338.65967			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			249.21978		249.21978		249.18259	249.18259			0.00	29,906,373.60	120	6,793.0
R202	On 03/11/2022	Bond Future			253.01505		253.01505		252.98029	252.98029			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			252.76881		252.76881		252.73626	252.73626			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			257.50247		257.50247		257.47114	257.47114			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			6.69670		103.99295		6.57741	104.05763		0.66	0.00	0.00	0	25,519.0
R2023	On 03/11/2022	Bond Future			7.18880		101.63310		6.96950	101.70006		0.41	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			10.65049		86.78626		10.50526	87.46033		8.22	0.00	173,051,802.44	1,994	89,570.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.91	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000		0.00000		0.47000	0.00047	0.000	5.57	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	465.39000		0.46539		298.29000	0.29829	465.390	9.45	0.29	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.85692		88.08803		10.70433	88.77338		8.02	0.00	0.00	0	19,541.0
R2030	On 03/11/2022	Bond Future	9.70	Call	172.63000		0.17263		279.37000	0.27937	172.630	7.58	0.10	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	533.65000		0.53365		804.46000	0.80446	533.650	7.66	0.24	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	652.52000		0.65252		590.06000	0.59006	652.520	8.86	0.24	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.04568		85.59523		10.88504	86.29325		8.03	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	67.25000		0.06725		91.10000	0.09110	67.250	7.97	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	115.08000		0.11508		153.27000	0.15327	115.080	7.94	0.05	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,564.97000		6.56497		5,983.12000	5.98312	6,564.970	7.68	0.88	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	387.27000		0.38727		548.68000	0.54868	387.270	7.61	0.15	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,410.12000		5.41012		4,915.23000	4.91523	5,410.120	7.56	0.83	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,907.63000		1.90763		1,736.67000	1.73667	1,907.630	8.17	0.45	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			11.22541		87.18385		11.05625	87.89546		7.72	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	156.46000		0.15646		206.47000	0.20647	156.460	7.42	0.06	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	345.69000	0.34569		476.25000	0.47625	345.690	7.29	0.12	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	390.28000	0.39028		539.22000	0.53922	390.280	7.27	0.14	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	451.41000	0.45141		627.56000	0.62756	451.410	7.24	0.15	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	597.34000	0.59734		856.27000	0.85627	597.340	7.19	0.19	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,052.37000	1.05237		1,430.20000	1.43020	1,052.370	7.35	0.29	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,319.52000	2.31952		2,156.37000	2.15637	2,319.520	8.01	0.46	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,878.75000	1.87875		1,763.44000	1.76344	1,878.750	8.26	0.39	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,365.33000	1.36533		1,309.08000	1.30908	1,365.330	8.65	0.30	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	961.45000	0.96145		950.71000	0.95071	961.450	9.08	0.22	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			11.09312	86.37590		10.94795	87.13023		9.52	0.00	205,661,017.90	2,381	97,166.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.14	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	0.09000	0.00009		1.75000	0.00175	0.090	7.56	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	0.19000	0.00019		3.36000	0.00336	0.190	7.49	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	91.60000	0.09160		249.64000	0.24964	91.600	8.46	0.09	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	2,325.03000	2.32503		1,832.08000	1.83208	2,325.030	8.89	0.80	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	1,278.21000	1.27821		947.49000	0.94749	1,278.210	9.52	0.57	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	278.62000	0.27862		185.87000	0.18587	278.620	10.71	0.18	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.29334	83.51926		11.14152	84.28596		9.65	0.00	154,928,227.30	1,855	76,450.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	14.76000	0.01476		23.03000	0.02303	14.760	8.83	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	17.47000	0.01747		27.05000	0.02705	17.470	8.82	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	24.31000	0.02431		37.03000	0.03703	24.310	8.81	0.02	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	96.63000	0.09663		137.57000	0.13757	96.630	8.74	0.05	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,395.11000	6.39511		5,706.68000	5.70668	6,395.110	8.71	0.92	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,140.80000	6.14080		5,468.41000	5.46841	6,140.800	8.70	0.91	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	205.58000	0.20558		317.58000	0.31758	205.580	8.70	0.10	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,587.43000	4.58743		4,035.72000	4.03572	4,587.430	8.87	0.82	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,287.78000	4.28778		3,763.95000	3.76395	4,287.780	8.93	0.79	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	630.20000	0.63020		918.46000	0.91846	630.200	9.01	0.25	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,378.30000	1.37830		1,174.92000	1.17492	1,378.300	10.04	0.39	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	508.10000	0.50810		448.85000	0.44885	508.100	11.06	0.17	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.47409	84.95558		11.31527	85.73633		9.27	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	64.59000	0.06459		80.50000	0.08050	64.590	8.64	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	91.44000	0.09144		116.27000	0.11627	91.440	8.62	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	224.47000	0.22447		294.50000	0.29450	224.470	8.54	0.09	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,113.36000	7.11336		6,466.03000	6.46603	7,113.360	8.50	0.87	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	383.56000	0.38356		539.42000	0.53942	383.560	8.50	0.14	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,588.15000	5.58815		5,054.92000	5.05492	5,588.150	8.64	0.79	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	848.69000	0.84869		1,151.58000	1.15158	848.690	8.74	0.26	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,784.06000	1.78406		1,586.39000	1.58639	1,784.060	9.94	0.38	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	761.55000	0.76155		706.77000	0.70677	761.550	11.01	0.19	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.64239	82.37243		11.47623	83.16821		9.32	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			11.38264		87.37466		11.27306	88.01337		10.65	0.00	165,050,732.74	1,889	130,906.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000		0.00000		0.02000	0.00002	0.000	9.36	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.10000		0.00010		0.38000	0.00038	0.100	9.36	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	28.67000		0.02867		69.09000	0.06909	28.670	9.68	0.03	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,526.21000		4.52621		3,957.48000	3.95748	4,526.210	9.80	0.95	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,031.20000		2.03120		1,684.79000	1.68479	2,031.200	10.47	0.69	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	120.26000		0.12026		102.70000	0.10270	120.260	12.14	0.08	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.57103		84.19702		11.45674	84.84641		10.87	0.00	0.00	0	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	30.59000		0.03059		44.73000	0.04473	30.590	9.67	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	136.72000		0.13672		184.95000	0.18495	136.720	9.68	0.07	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,229.86000		6.22986		5,713.26000	5.71326	6,229.860	9.75	0.88	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	4,164.54000		4.16454		3,808.64000	3.80864	4,164.540	10.17	0.74	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	890.60000		0.89060		1,202.64000	1.20264	890.600	10.25	0.29	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	520.65000		0.52065		502.85000	0.50285	520.650	12.67	0.15	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.74515		85.64384		11.62586	86.30527		10.43	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	106.41000		0.10641		127.92000	0.12792	106.410	9.49	0.04	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	127.18000		0.12718		153.85000	0.15385	127.180	9.48	0.05	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	295.87000		0.29587		362.86000	0.36286	295.870	9.47	0.10	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	565.79000		0.56579		697.83000	0.69783	565.790	9.57	0.17	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	6,896.28000		6.89628		6,372.26000	6.37226	6,896.280	9.59	0.82	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,144.00000		1.14400		1,398.58000	1.39858	1,144.000	9.91	0.29	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,067.39000		5.06739		4,662.91000	4.66291	5,067.390	9.93	0.71	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,294.11000		2.29411		2,034.50000	2.03450	2,294.110	11.05	0.41	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	733.30000		0.73330		673.60000	0.67360	733.300	12.68	0.16	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.89918		82.73317		11.77489	83.40747		10.53	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	217.69000		0.21769		239.63000	0.23963	217.690	9.79	0.07	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	532.71000		0.53271		629.74000	0.62974	532.710	9.75	0.15	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	686.11000		0.68611		834.25000	0.83425	686.110	9.73	0.18	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,481.30000		1.48130		1,807.99000	1.80799	1,481.300	9.99	0.32	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,108.11000		2.10811		1,968.36000	1.96836	2,108.110	11.35	0.34	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,208.79000		1.20879		1,164.20000	1.16420	1,208.790	12.22	0.22	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			11.58178		78.83223		11.48242	79.41256		11.99	0.00	65,824,912.05	835	140,076.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.20000		0.00020		0.65000	0.00065	0.200	10.54	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,196.85000		4.19685		3,698.28000	3.69828	4,196.850	11.04	0.93	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	357.38000		0.35738		569.33000	0.56933	357.380	11.50	0.22	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,696.26000		1.69626		1,426.37000	1.42637	1,696.260	11.85	0.62	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	455.61000		0.45561		387.48000	0.38748	455.610	12.80	0.24	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.75953		80.01493		11.65610	80.60496		11.64	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future			11.92367		77.13342		11.81592	77.73438		11.79	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 Interest
R2037	On 04/05/2023	Bond Future			12.07817		78.56612		11.96602	79.17885		11.32	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future			11.68955		80.39067		11.57997	81.07509		12.64	0.00	36,175,801.50	450	124,531.00
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000		0.00000		0.01000	0.00001	0.000	11.09	0.00	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	13.74000		0.01374		30.23000	0.03023	13.740	11.38	0.01	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	305.01000		0.30501		231.31000	0.23131	305.010	14.05	0.16	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.86247		81.59677		11.74843	82.29255		12.27	0.00	0.00	0	4,465.00
R2040	On 03/11/2022	Bond Future	10.70	Call	208.32000		0.20832		300.07000	0.30007	208.320	10.92	0.09	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	10.80	Call	274.69000		0.27469		401.70000	0.40170	274.690	10.98	0.11	0.00	0	1,500.00
R2040	On 03/11/2022	Bond Future	11.20	Call	744.96000		0.74496		1,028.78000	1.02878	744.960	11.43	0.24	0.00	0	1,100.00
R2040	On 03/11/2022	Bond Future	11.50	Call	1,348.60000		1.34860		1,730.72000	1.73072	1,348.600	11.86	0.36	0.00	0	1,500.00
R2040	On 03/11/2022	Bond Future	12.52	Put	1,071.05000		1.07105		1,001.57000	1.00157	1,071.050	13.61	0.26	0.00	0	1,100.00
R2040	On 02/02/2023	Bond Future			12.02236		78.49212		11.90360	79.20071		12.47	0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	10.21	Call	160.61000		0.16061		190.34000	0.19034	160.610	11.35	0.06	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	10.96	Call	663.49000		0.66349		851.63000	0.85163	663.490	11.31	0.18	0.00	0	400.00
R2040	On 02/02/2023	Bond Future	12.27	Put	2,411.36000		2.41136		2,224.16000	2.22416	2,411.360	12.88	0.41	0.00	0	400.00
R2040	On 04/05/2023	Bond Future			12.17253		79.95040		12.04900	80.67272		11.97	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	264.55000		0.26455		293.01000	0.29301	264.550	11.13	0.08	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	10.73	Call	631.70000		0.63170		745.69000	0.74569	631.700	11.07	0.16	0.00	0	500.00
R2040	On 04/05/2023	Bond Future	10.92	Call	821.10000		0.82110		1,007.78000	1.00778	821.100	11.06	0.19	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	11.48	Call	1,731.60000		1.73160		2,098.39000	2.09839	1,731.600	11.41	0.33	0.00	0	500.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,269.87000		2.26987		2,129.64000	2.12964	2,269.870	13.01	0.34	0.00	0	400.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,384.68000		1.38468		1,339.84000	1.33984	1,384.680	13.92	0.22	0.00	0	500.00
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 04/08/2022	Bond Future			11.67525		77.36767		11.58588	77.93443		13.32	0.00	27,078,684.50	350	88,616.00
R2044	On 03/11/2022	Bond Future			11.83847		78.52846		11.74548	79.10470		12.94	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future	10.60	Call	167.73000		0.16773		220.55000	0.22055	167.730	11.51	0.07	0.00	0	1,600.00
R2044	On 03/11/2022	Bond Future	11.30	Call	972.22000		0.97222		1,267.95000	1.26795	972.220	12.20	0.29	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.98897		75.49630		11.89216	76.08327		13.16	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future			12.12982		76.89895		12.02916	77.49746		12.65	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 04/08/2022	Bond Future			11.62125		80.53349		11.53173	81.11489		13.05	0.00	0.00	0	200,798.00
R2048	On 04/08/2022	Bond Future	10.20	Call	0.30000		0.00030		0.89000	0.00089	0.300	11.48	0.00	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.30	Call	0.76000		0.00076		2.15000	0.00215	0.760	11.48	0.00	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	10.90	Call	73.15000		0.07315		146.80000	0.14680	73.150	12.02	0.06	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Call	126.69000		0.12669		239.06000	0.23906	126.690	12.15	0.09	0.00	0	1,200.00
R2048	On 04/08/2022	Bond Future	11.00	Put	4,327.54000		4.32754		3,858.51000	3.85851	4,327.540	12.15	0.91	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.78316		77.31651		11.68991	77.90769		13.39	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.93241		78.64530		11.83527	79.24749		12.87	0.00	0.00	0	0.00



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			12.06360	75.66860		11.96267	76.28244		13.10	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			11.41937	66.92165		11.31482	67.45004		12.07	0.00	0.00	0	23,295.0
R209	On 03/11/2022	Bond Future			11.58799	64.77982		11.47938	65.31691		12.29	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	2.72000	0.00272		4.79000	0.00479	2.720	10.92	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	45.74000	0.04574		61.43000	0.06143	45.740	10.93	0.03	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,572.67000	8.57267	8,051.27000	8.05127	8,572.670		10.93	0.97	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,662.64000	3.66264	3,365.89000	3.36589	3,662.640		11.51	0.74	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,131.86000	1.13186	1,042.40000	1.04240	1,131.860		13.15	0.33	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.73951	65.89376		11.62671	66.44077		11.83	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.87945	63.96519		11.76235	64.52278		11.92	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			224.64674	224.64674		224.50247	224.50247			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			225.09373	225.09373		224.95008	224.95008			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			229.01111	229.01111		228.86724	228.86724			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			230.23538	230.23538		230.09076	230.09076			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			10.94864	81.51202		10.80853	82.16988		9.07	0.00	0.00	0	30,087.0
R213	On 03/11/2022	Bond Future			11.15133	79.19448		11.00470	79.86319		9.18	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	17.17000	0.01717		24.20000	0.02420	17.170	8.82	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	20.46000	0.02046		28.98000	0.02898	20.460	8.79	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,366.72000	6.36672	5,757.25000	5.75725	6,366.720		8.53	0.93	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,715.60000	5.71560	5,143.26000	5.14326	5,715.600		8.47	0.91	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,799.55000	4.79955	4,285.93000	4.28593	4,799.550		8.56	0.86	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,072.70000	4.07270	3,618.76000	3.61876	4,072.700		8.65	0.81	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.33830	80.55497		11.18462	81.23600		8.81	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	68.84000	0.06884		87.23000	0.08723	68.840	8.48	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,471.62000	6.47162	5,903.02000	5.90302	6,471.620		8.24	0.87	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,079.70000	5.07970	4,626.98000	4.62698	5,079.700		8.21	0.80	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	644.07000	0.64407		896.86000	0.89686	644.070	8.24	0.22	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	980.66000	0.98066		912.06000	0.91206	980.660	9.84	0.26	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.50445	78.49950		11.34355	79.19373		8.86	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	11.66660	63.98467		11.57211	64.47351		13.13	0.00	575,414,137.31	8,993	68,509.0
R214	On 03/11/2022	Bond Future	11.82960	61.65730		11.73144	62.15425		13.45	0.00	0.00	0	80.0
R214	On 02/02/2023	Bond Future	11.97983	62.71682		11.87783	63.22296		12.96	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	12.11222	60.58488		12.00644	61.10089		13.13	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>1,986,497,191.87</b>	<b>23,083</b>	<b>1 428 487.0</b>
<b>Grand Total:</b>											<b>1,986,497,191.87</b>	<b>23,083</b>	<b>1 428 487.0</b>