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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2022

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	816.89100	816.89100	816.89100	814.24000	814.24000				0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	829.24200	829.24200	829.24200	826.56200	826.56200				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	843.45900	843.45900	843.45900	840.74000	840.74000				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	859.03700	859.03700	859.03700	856.27400	856.27400				0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	917.95600	917.95600	917.95600	911.27000	911.27000				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	931.83600	931.83600	931.83600	925.06000	925.06000				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	947.81100	947.81100	947.81100	940.92800	940.92800				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	965.31600	965.31600	965.31600	958.31300	958.31300				0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	816.28400	816.28400	816.28400	810.99800	810.99800				0.00	0.00	0	138.0
ALBI	On 03/11/2022	Index Future	828.62600	828.62600	828.62600	823.27100	823.27100				0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	842.83200	842.83200	842.83200	837.39300	837.39300				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	858.39800	858.39800	858.39800	852.86500	852.86500				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	12.30014		74.34942		12.39443	73.90578			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.52814		71.69747		12.62632	71.24800			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.74371		72.94639		12.84608	72.48987			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.94341		70.52365		13.05013	70.05916			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	12.72791		72.15460		12.83728	71.57582			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.94052		68.99271		13.05457	68.40608			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	13.13461		70.19676		13.25345	69.60059			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.32314		67.25167		13.44711	66.64491			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	805.02500		805.02500		799.77300	799.77300			0.00	0.00	0	1,111.0
GOVI	On 03/11/2022	GOVI	817.19700		817.19700		811.87600	811.87600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	831.20700		831.20700		825.80200	825.80200			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	846.55900		846.55900		841.06000	841.06000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.22935		162.22935		162.57660	162.57660			0.00	84,359,262.00	520	10,068.0
I2025	On 03/11/2022	Bond Future	164.69837		164.69837		165.05292	165.05292			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.87538		165.87538		166.23827	166.23827			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	168.98002		168.98002		169.35087	169.35087			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	119.40227		119.40227		120.01683	120.01683			0.00	0.00	0	2,682.0
I2029	On 03/11/2022	Bond Future	119.97054		119.97054		120.59594	120.59594			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.05696		122.05696		122.69443	122.69443			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	123.05392		123.05392		123.70509	123.70509			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	114.32253		114.32253		114.73187	114.73187			0.00	0.00	0	8,488.0
I2033	On 03/11/2022	Bond Future	114.72911		114.72911		115.14606	115.14606			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.72407		116.72407		117.14946	117.14946			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	117.53614		117.53614		117.97094	117.97094			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			128.65982		128.65982		130.10975	130.10975			0.00	0.00	0	4,602.0
I2038	On 03/11/2022	Bond Future			130.61818		130.61818		132.09180	132.09180			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			130.99206		130.99206		132.49309	132.49309			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			133.44478		133.44478		134.97487	134.97487			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			118.20486		118.20486		118.97240	118.97240			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			118.04152		118.04152		118.82224	118.82224			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			120.09495		120.09495		120.89056	120.89056			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			120.32078		120.32078		121.13350	121.13350			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			119.34455		119.34455		120.77673	120.77673			0.00	0.00	0	11,310.0
I2050	On 03/11/2022	Bond Future			121.16065		121.16065		122.61589	122.61589			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			121.16026		121.16026		122.64257	122.64257			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			123.42853		123.42853		124.93951	124.93951			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			319.85700		319.85700		321.55300	321.55300			0.00	47,978,550.00	15	744.0
IGOV	On 03/11/2022	Index Future			324.77200		324.77200		326.49800	326.49800			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			330.41700		330.41700		332.17700	332.17700			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			336.59600		336.59600		338.39100	338.39100			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			5.64000		94.36000		5.67000	94.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.78500		94.21500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.33000		93.67000		6.37000	93.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.43000		93.57000		6.48000	93.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.95500		93.04500		7.00500	92.99500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.49000		92.51000		7.54000	92.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.93500		92.06500		8.00500	91.99500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.13500		91.86500		8.24000	91.76000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.19000		91.81000		8.28000	91.72000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.38000		91.62000		8.50500	91.49500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.46500		91.53500		8.57500	91.42500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.87018		107.20436		8.96531	106.85463		4.88	0.00	66,466,703.20	620	86,455.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.44	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1.45000		0.00145		0.67000	0.00067	1.450	3.84	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	36.84000		0.03684		59.49000	0.05949	36.840	6.05	0.05	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.07284		108.80947		9.17479	108.45583		4.69	0.00	0.00	0	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	Open Interest
R186	On 03/11/2022	Bond Future	8.23	Call	245.65000		0.24565		196.24000	0.19624	245.650	4.60	0.16	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,492.62000		1.49262		1,707.04000	1.70704	1,492.620	4.66	0.57	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.24063		105.38087		9.35041	105.02228		4.77	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.38793		107.33384		9.50676	106.96938		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			330.44150		330.44150		330.41990	330.41990			0.00	4,295,739.50	13	809.0
R197	On 03/11/2022	Bond Future			335.46952		335.46952		335.45171	335.45171			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			332.55167		332.55167		332.53754	332.53754			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.77989		338.77989		338.76795	338.76795			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			248.33562		248.33562		249.21978	249.21978			0.00	0.00	0	6,793.0
R202	On 03/11/2022	Bond Future			252.11418		252.11418		253.01505	253.01505			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.84947		251.84947		252.76881	252.76881			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			256.56409		256.56409		257.50247	257.50247			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			6.59710		104.04695		6.69670	103.99295		0.66	0.00	37,560,948.95	361	25,880.0
R2023	On 03/11/2022	Bond Future			7.01356		101.68660		7.18880	101.63310		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			10.51527		87.41366		10.65049	86.78626		8.22	0.00	191,261,088.08	2,188	91,604.0
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		0.00000	0.00000	0.000	5.57	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	298.97000		0.29897		465.39000	0.46539	298.970	9.45	0.21	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.71534		88.72370		10.85692	88.08803		8.02	0.00	0.00	0	19,541.0
R2030	On 03/11/2022	Bond Future	9.70	Call	239.46000		0.23946		172.63000	0.17263	239.460	7.58	0.12	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	693.94000		0.69394		533.65000	0.53365	693.940	7.66	0.29	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	510.17000		0.51017		652.52000	0.65252	510.170	8.86	0.20	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.89704		86.24086		11.04568	85.59523		8.03	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	90.75000		0.09075		67.25000	0.06725	90.750	7.97	0.04	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	152.47000		0.15247		115.08000	0.11508	152.470	7.94	0.07	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,004.30000		6.00430		6,564.97000	6.56497	6,004.300	7.68	0.85	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	492.69000		0.49269		387.27000	0.38727	492.690	7.61	0.18	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,884.95000		4.88495		5,410.12000	5.41012	4,884.950	7.56	0.79	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,626.75000		1.62675		1,907.63000	1.90763	1,626.750	8.17	0.40	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			11.06920		87.84072		11.22541	87.18385		7.72	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	200.69000		0.20069		156.46000	0.15646	200.690	7.42	0.08	0.00	0	400.0

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R2030	On 04/05/2023	Bond Future	9.58	Call	432.19000	0.43219		345.69000	0.34569	432.190	7.29	0.15	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	485.88000	0.48588		390.28000	0.39028	485.880	7.27	0.16	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	559.07000	0.55907		451.41000	0.45141	559.070	7.24	0.18	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	732.16000	0.73216		597.34000	0.59734	732.160	7.19	0.23	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,254.75000	1.25475		1,052.37000	1.05237	1,254.750	7.35	0.33	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,029.38000	2.02938		2,319.52000	2.31952	2,029.380	8.01	0.42	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,632.78000	1.63278		1,878.75000	1.87875	1,632.780	8.26	0.35	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,176.20000	1.17620		1,365.33000	1.36533	1,176.200	8.65	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	821.59000	0.82159		961.45000	0.96145	821.590	9.08	0.19	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			10.96352	87.04889		11.09312	86.37590		9.52	0.00	0.00	0	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	0.29000	0.00029		0.09000	0.00009	0.290	7.56	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	0.56000	0.00056		0.19000	0.00019	0.560	7.49	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	161.96000	0.16196		91.60000	0.09160	161.960	8.46	0.14	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,803.07000	1.80307		2,325.03000	2.32503	1,803.070	8.89	0.72	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	915.66000	0.91566		1,278.21000	1.27821	915.660	9.52	0.46	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	169.91000	0.16991		278.62000	0.27862	169.910	10.71	0.12	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.15821	84.20121		11.29334	83.51926		9.65	0.00	15,156,217.80	180	76,450.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	22.68000	0.02268		14.76000	0.01476	22.680	8.83	0.02	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	26.69000	0.02669		17.47000	0.01747	26.690	8.82	0.02	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	36.68000	0.03668		24.31000	0.02431	36.680	8.81	0.02	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	137.71000	0.13771		96.63000	0.09663	137.710	8.74	0.07	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,775.91000	5.77591		6,395.11000	6.39511	5,775.910	8.71	0.89	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,528.52000	5.52852		6,140.80000	6.14080	5,528.520	8.70	0.88	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	282.72000	0.28272		205.58000	0.20558	282.720	8.70	0.13	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,039.06000	4.03906		4,587.43000	4.58743	4,039.060	8.87	0.77	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,756.36000	3.75636		4,287.78000	4.28778	3,756.360	8.93	0.75	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	809.20000	0.80920		630.20000	0.63020	809.200	9.01	0.30	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,125.77000	1.12577		1,378.30000	1.37830	1,125.770	10.04	0.33	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	397.68000	0.39768		508.10000	0.50810	397.680	11.06	0.14	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.33307	85.64833		11.47409	84.95558		9.27	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	87.47000	0.08747		64.59000	0.06459	87.470	8.64	0.04	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	122.41000	0.12241		91.44000	0.09144	122.410	8.62	0.05	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	290.97000	0.29097		224.47000	0.22447	290.970	8.54	0.11	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,515.57000	6.51557		7,113.36000	7.11336	6,515.570	8.50	0.84	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	486.80000	0.48680		383.56000	0.38356	486.800	8.50	0.17	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,047.25000	5.04725		5,588.15000	5.58815	5,047.250	8.64	0.76	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,034.65000	1.03465		848.69000	0.84869	1,034.650	8.74	0.29	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,530.75000	1.53075		1,784.06000	1.78406	1,530.750	9.94	0.34	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	637.57000	0.63757		761.55000	0.76155	637.570	11.01	0.16	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.49510	83.07732		11.64239	82.37243		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			11.29396		87.89101		11.38264	87.37466		10.65	0.00	57,129,156.50	650	131,356.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.01000		0.00001		0.00000	0.00000	0.010	9.36	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.17000		0.00017		0.10000	0.00010	0.170	9.36	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	43.82000		0.04382		28.67000	0.02867	43.820	9.68	0.04	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,037.05000		4.03705		4,526.21000	4.52621	4,037.050	9.80	0.93	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,675.06000		1.67506		2,031.20000	2.03120	1,675.060	10.47	0.63	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	79.23000		0.07923		120.26000	0.12026	79.230	12.14	0.06	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.47889		84.71999		11.57103	84.19702		10.87	0.00	0.00	0	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	40.31000		0.04031		30.59000	0.03059	40.310	9.67	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	172.55000		0.17255		136.72000	0.13672	172.550	9.68	0.08	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,772.56000		5.77256		6,229.86000	6.22986	5,772.560	9.75	0.86	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,782.14000		3.78214		4,164.54000	4.16454	3,782.140	10.17	0.70	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,043.97000		1.04397		890.60000	0.89060	1,043.970	10.25	0.32	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	439.70000		0.43970		520.65000	0.52065	439.700	12.67	0.13	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.64926		86.17492		11.74515	85.64384		10.43	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	129.75000		0.12975		106.41000	0.10641	129.750	9.49	0.05	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	154.42000		0.15442		127.18000	0.12718	154.420	9.48	0.06	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	351.59000		0.35159		295.87000	0.29587	351.590	9.47	0.12	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	659.23000		0.65923		565.79000	0.56579	659.230	9.57	0.19	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	6,461.35000		6.46135		6,896.28000	6.89628	6,461.350	9.59	0.80	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,300.00000		1.30000		1,144.00000	1.14400	1,300.000	9.91	0.32	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,694.01000		4.69401		5,067.39000	5.06739	4,694.010	9.93	0.68	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,075.66000		2.07566		2,294.11000	2.29411	2,075.660	11.05	0.39	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	648.28000		0.64828		733.30000	0.73330	648.280	12.68	0.14	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.79949		83.27338		11.89918	82.73317		10.53	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	255.69000		0.25569		217.69000	0.21769	255.690	9.79	0.08	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	612.93000		0.61293		532.71000	0.53271	612.930	9.75	0.16	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	784.44000		0.78444		686.11000	0.68611	784.440	9.73	0.20	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,654.57000		1.65457		1,481.30000	1.48130	1,654.570	9.99	0.34	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,923.04000		1.92304		2,108.11000	2.10811	1,923.040	11.35	0.32	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,092.44000		1.09244		1,208.79000	1.20879	1,092.440	12.22	0.20	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			11.49309		79.34993		11.58178	78.83223		11.99	0.00	0.00	0	140,076.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.36000		0.00036		0.20000	0.00020	0.360	10.54	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,716.30000		3.71630		4,196.85000	4.19685	3,716.300	11.04	0.90	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	474.81000		0.47481		357.38000	0.35738	474.810	11.50	0.28	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,376.19000		1.37619		1,696.26000	1.69626	1,376.190	11.85	0.55	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	330.78000		0.33078		455.61000	0.45561	330.780	12.80	0.19	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.66755		80.53932		11.75953	80.01493		11.64	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future			11.82813		77.66593		11.92367	77.13342		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	Open Interest
R2037	On 04/05/2023	Bond Future			11.97895		79.10784		12.07817	78.56612		11.32	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			11.59584		80.97540		11.68955	80.39067		12.64	0.00	11,822,408.40	146	124,677.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.09	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	22.21000		0.02221		13.74000	0.01374	22.210	11.38	0.02	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	211.29000		0.21129		305.01000	0.30501	211.290	14.05	0.12	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.76528		82.18914		11.86247	81.59677		12.27	0.00	0.00	0	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	262.44000		0.26244		208.32000	0.20832	262.440	10.92	0.11	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	342.41000		0.34241		274.69000	0.27469	342.410	10.98	0.13	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	889.27000		0.88927		744.96000	0.74496	889.270	11.43	0.27	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,565.54000		1.56554		1,348.60000	1.34860	1,565.540	11.86	0.40	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	917.24000		0.91724		1,071.05000	1.07105	917.240	13.61	0.23	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.92141		79.09380		12.02236	78.49212		12.47	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	195.77000		0.19577		160.61000	0.16061	195.770	11.35	0.07	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	777.27000		0.77727		663.49000	0.66349	777.270	11.31	0.21	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,168.88000		2.16888		2,411.36000	2.41136	2,168.880	12.88	0.38	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			12.06772		80.56258		12.17253	79.95040		11.97	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	311.85000		0.31185		264.55000	0.26455	311.850	11.13	0.09	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	729.09000		0.72909		631.70000	0.63170	729.090	11.07	0.17	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	941.20000		0.94120		821.10000	0.82110	941.200	11.06	0.21	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,937.72000		1.93772		1,731.60000	1.73160	1,937.720	11.41	0.36	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,065.80000		2.06580		2,269.87000	2.26987	2,065.800	13.01	0.31	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,249.90000		1.24990		1,384.68000	1.38468	1,249.900	13.92	0.20	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			11.56135		78.09122		11.67525	77.36767		13.32	0.00	0.00	0	88,616.0
R2044	On 03/11/2022	Bond Future			11.72033		79.26181		11.83847	78.52846		12.94	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	225.04000		0.22504		167.73000	0.16773	225.040	11.51	0.09	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,191.01000		1.19101		972.22000	0.97222	1,191.010	12.20	0.33	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.86630		76.24137		11.98897	75.49630		13.16	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.00252		77.65721		12.12982	76.89895		12.65	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			11.51767		81.20692		11.62125	80.53349		13.05	0.00	21,113,799.20	260	201,058.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.60000		0.00060		0.30000	0.00030	0.600	11.48	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	1.49000		0.00149		0.76000	0.00076	1.490	11.48	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	115.02000		0.11502		73.15000	0.07315	115.020	12.02	0.09	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	192.31000		0.19231		126.69000	0.12669	192.310	12.15	0.13	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,719.73000		3.71973		4,327.54000	4.32754	3,719.730	12.15	0.87	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.67562		77.99900		11.78316	77.31651		13.39	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.82068		79.33868		11.93241	78.64530		12.87	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			11.94771		76.37420		12.06360	75.66860		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			11.32598		67.39335		11.41937	66.92165		12.07	0.00	0.00	0	23,295.0
R209	On 03/11/2022	Bond Future			11.49129		65.25770		11.58799	64.77982		12.29	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	3.85000		0.00385		2.72000	0.00272	3.850	10.92	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	60.27000		0.06027		45.74000	0.04574	60.270	10.93	0.04	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,109.32000		8.10932		8,572.67000	8.57267	8,109.320	10.93	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,313.30000		3.31330		3,662.64000	3.66264	3,313.300	11.51	0.70	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	975.47000		0.97547		1,131.86000	1.13186	975.470	13.15	0.30	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.63934		66.37919		11.73951	65.89376		11.83	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.77567		64.45901		11.87945	63.96519		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			223.61347		223.61347		224.64674	224.64674			0.00	9,615,379.21	43	1,068.0
R210	On 03/11/2022	Bond Future			224.04185		224.04185		225.09373	225.09373			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.93872		227.93872		229.01111	229.01111			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			229.13908		229.13908		230.23538	230.23538			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			10.81391		82.14449		10.94864	81.51202		9.07	0.00	3,778,646.54	46	30,133.0
R213	On 03/11/2022	Bond Future			11.01076		79.83541		11.15133	79.19448		9.18	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	26.10000		0.02610		17.17000	0.01717	26.100	8.82	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	30.92000		0.03092		20.46000	0.02046	30.920	8.79	0.02	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,774.05000		5.77405		6,366.72000	6.36672	5,774.050	8.53	0.91	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,138.68000		5.13868		5,715.60000	5.71560	5,138.680	8.47	0.88	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,256.44000		4.25644		4,799.55000	4.79955	4,256.440	8.56	0.82	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,566.03000		3.56603		4,072.70000	4.07270	3,566.030	8.65	0.76	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.19134		81.20606		11.33830	80.55497		8.81	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	93.06000		0.09306		68.84000	0.06884	93.060	8.48	0.04	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,911.49000		5.91149		6,471.62000	6.47162	5,911.490	8.24	0.84	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,569.30000		4.56930		5,079.70000	5.07970	4,569.300	8.21	0.76	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	799.23000		0.79923		644.07000	0.64407	799.230	8.24	0.26	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	820.29000		0.82029		980.66000	0.98066	820.290	9.84	0.22	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.35086		79.16202		11.50445	78.49950		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	11.55805	64.54678		11.66660	63.98467		13.13	0.00	0.00	0	68,509.0
R214	On 03/11/2022	Bond Future	11.71718	62.22698		11.82960	61.65730		13.45	0.00	0.00	0	80.0
R214	On 02/02/2023	Bond Future	11.86329	63.29566		11.97983	62.71682		12.96	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.99158	61.17395		12.11222	60.58488		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>550,537,899.38</b>	<b>5,042</b>	<b>1 432 952.0</b>
<b>Grand Total:</b>											<b>550,537,899.38</b>	<b>5,042</b>	<b>1 432 952.0</b>