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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2022

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
Derivatives														
AL37	On	04/08/2022	Index Future	813.96000	813.96000		817.11900	817.11900			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	826.33400	826.33400		829.44300	829.44300			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	840.48100	840.48100		843.63800	843.63800			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	855.85700	855.85700		859.20100	859.20100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	910.67400	910.67400		916.74600	916.74600			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	924.51800	924.51800		930.57200	930.57200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	940.34600	940.34600		946.49800	946.49800			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	957.54900	957.54900		963.95900	963.95900			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	810.48800	810.48800		815.33500	815.33500			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	822.80900	822.80900		827.63200	827.63200			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	836.89600	836.89600		841.79600	841.79600			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	852.20600	852.20600		857.32500	857.32500			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	Options 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	12.41566		73.80643		12.32282	74.24236			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.64704		71.15365		12.55201	71.58783			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.86802		72.39256		12.76880	72.83412			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	13.07594		69.94747		12.96972	70.40874			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	12.82874		71.62072		12.75588	72.00581			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	13.04438		68.45815		12.96990	68.84078			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	13.24310		69.65216		13.16541	70.04140			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.43881		66.68525		13.35539	67.09293			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	799.21600		799.21600		804.07200	804.07200			0.00	0.00	0	1,110.0
GOVI	On 03/11/2022	GOVI	811.36600		811.36600		816.19900	816.19900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	825.25600		825.25600		830.16800	830.16800			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	840.35400		840.35400		845.48200	845.48200			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	161.67005		161.67005		162.20632	162.20632			0.00	0.00	0	10,068.0
I2025	On 03/11/2022	Bond Future	164.14744		164.14744		164.67296	164.67296			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.31523		165.31523		165.84840	165.84840			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	168.38232		168.38232		168.95129	168.95129			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	118.26553		118.26553		119.41835	119.41835			0.00	0.00	0	2,682.0
I2029	On 03/11/2022	Bond Future	118.82895		118.82895		119.98546	119.98546			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	120.89492		120.89492		122.07091	122.07091			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	121.85163		121.85163		123.06777	123.06777			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	113.56921		113.56921		114.02112	114.02112			0.00	20,442,457.80	180	8,668.0
I2033	On 03/11/2022	Bond Future	113.97600		113.97600		114.42170	114.42170			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	115.95735		115.95735		116.41017	116.41017			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	116.73731		116.73731		117.21610	117.21610			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			125.66811		125.66811		128.84238	128.84238			0.00	12,566,811.00	100	4,702.0
I2038	On 03/11/2022	Bond Future			127.59391		127.59391		130.80177	130.80177			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			127.91584		127.91584		131.17809	131.17809			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			130.29001		130.29001		133.63327	133.63327			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			116.12133		116.12133		118.22271	118.22271			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			115.93865		115.93865		118.05843	118.05843			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			117.95480		117.95480		120.11103	120.11103			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			118.12339		118.12339		120.33702	120.33702			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			115.27790		115.27790		119.69546	119.69546			0.00	0.00	0	11,310.0
I2050	On 03/11/2022	Bond Future			117.04399		117.04399		121.51523	121.51523			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			116.97270		116.97270		121.52042	121.52042			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			119.14361		119.14361		123.79456	123.79456			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			315.28100		315.28100		319.76700	319.76700			0.00	0.00	0	727.0
IGOV	On 03/11/2022	Index Future			320.15200		320.15200		324.66900	324.66900			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			325.71000		325.71000		330.30300	330.30300			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			331.74300		331.74300		336.47200	336.47200			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.07500		94.92500		5.08000	94.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.63000		94.37000		5.62500	94.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.78500		94.21500		5.78000	94.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.32000		93.68000		6.31000	93.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.42000		93.58000		6.42000	93.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.94500		93.05500		6.95000	93.05000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.48000		92.52000		7.47500	92.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.94500		92.05500		7.81500	92.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.11000		91.89000		8.00000	92.00000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.16000		91.84000		8.08500	91.91500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.34500		91.65500		8.23500	91.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.40500		91.59500		8.34000	91.66000			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.98125		106.79618		8.86759	107.21390		4.88	0.00	5,126,216.64	48	86,407.0
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	0.22000		0.00022		0.94000	0.00094	0.220	3.84	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	45.00000		0.04500		28.56000	0.02856	45.000	6.05	0.06	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.18910		108.40631		9.07045	108.81778		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	177.38000	0.17738		238.38000	0.23838	177.380	4.60	0.13	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,715.13000	1.71513		1,473.81000	1.47381	1,715.130	4.66	0.63	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.36644	104.97005		9.23837	105.38827		4.77	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.53020	106.89768		9.38575	107.34054		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			329.73532	329.73532		330.14558	330.14558			0.00	0.00	0	809.0
R197	On 03/11/2022	Bond Future			334.78712	334.78712		335.16494	335.16494			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			331.85912	331.85912		332.24005	332.24005			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.01967	338.01967		338.46004	338.46004			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			242.53318	242.53318		246.99814	246.99814			0.00	9,701,327.20	40	6,833.0
R202	On 03/11/2022	Bond Future			246.24893	246.24893		250.75356	250.75356			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			245.88278	245.88278		250.46337	250.46337			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			250.44540	250.44540		255.15012	255.15012			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			6.61076	104.03954		6.62730	104.03057		0.66	0.00	0.00	0	26,742.0
R2023	On 03/11/2022	Bond Future			7.00392	101.68954		7.07229	101.66866		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			10.66664	86.71172		10.54318	87.28369		8.22	0.00	47,084,463.96	543	90,547.0
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	422.65000	0.42265		293.48000	0.29348	422.650	9.45	0.28	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.87211	88.02018		10.74487	88.59062		8.02	0.00	369,068,614.74	4,193	19,541.0
R2030	On 03/11/2022	Bond Future	9.70	Call	153.45000	0.15345		213.99000	0.21399	153.450	7.58	0.09	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	493.91000	0.49391		640.66000	0.64066	493.910	7.66	0.23	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	640.25000	0.64025		521.08000	0.52108	640.250	8.86	0.24	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.06200	85.52472		10.92830	86.10456		8.03	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	60.63000	0.06063		81.87000	0.08187	60.630	7.97	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	105.05000	0.10505		138.94000	0.13894	105.050	7.94	0.05	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	6,615.35000	6.61535		6,112.68000	6.11268	6,615.350	7.68	0.88	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	363.24000	0.36324		459.04000	0.45904	363.240	7.61	0.15	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,453.88000	5.45388		4,983.51000	4.98351	5,453.880	7.56	0.83	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,914.86000	1.91486		1,667.80000	1.66780	1,914.860	8.17	0.46	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			11.24625	87.09670		11.10224	87.70125		7.72	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	145.36000	0.14536		186.19000	0.18619	145.360	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	325.63000	0.32563	405.64000	0.40564	325.630	7.29	0.12	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	368.41000	0.36841	456.86000	0.45686	368.410	7.27	0.13	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	427.19000	0.42719	526.82000	0.52682	427.190	7.24	0.15	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	568.02000	0.56802	692.84000	0.69284	568.020	7.19	0.19	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,010.64000	1.01064	1,198.49000	1.19849	1,010.640	7.35	0.29	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,338.73000	2.33873	2,075.55000	2.07555	2,338.730	8.01	0.46	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,892.01000	1.89201	1,669.95000	1.66995	1,892.010	8.26	0.39	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,371.86000	1.37186	1,202.47000	1.20247	1,371.860	8.65	0.30	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	963.18000	0.96318	839.14000	0.83914	963.180	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			11.11016	86.28795	10.99163	86.90230		9.52	0.00	1,725,759.00	20	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	0.02000	0.00002	0.11000	0.00011	0.020	7.56	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	0.05000	0.00005	0.24000	0.00024	0.050	7.49	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	60.48000	0.06048	121.55000	0.12155	60.480	8.46	0.07	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	2,349.68000	2.34968	1,875.11000	1.87511	2,349.680	8.89	0.83	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	1,255.36000	1.25536	939.96000	0.93996	1,255.360	9.52	0.59	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	239.56000	0.23956	161.85000	0.16185	239.560	10.71	0.17	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.30960	83.43770	11.18777	84.05139		9.65	0.00	0.00	0	76,450.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	11.82000	0.01182	18.76000	0.01876	11.820	8.83	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	14.09000	0.01409	22.18000	0.02218	14.090	8.82	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	19.87000	0.01987	30.78000	0.03078	19.870	8.81	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	83.38000	0.08338	120.35000	0.12035	83.380	8.74	0.05	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,457.42000	6.45742	5,900.55000	5.90055	6,457.420	8.71	0.92	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,201.29000	6.20129	5,650.77000	5.65077	6,201.290	8.70	0.91	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	182.58000	0.18258	252.62000	0.25262	182.580	8.70	0.10	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,631.92000	4.63192	4,140.59000	4.14059	4,631.920	8.87	0.83	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,328.35000	4.32835	3,852.78000	3.85278	4,328.350	8.93	0.80	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	582.93000	0.58293	747.53000	0.74753	582.930	9.01	0.24	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,372.15000	1.37215	1,154.66000	1.15466	1,372.150	10.04	0.39	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	494.47000	0.49447	404.12000	0.40412	494.470	11.06	0.17	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.49141	84.87103	11.36414	85.49504		9.27	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	57.83000	0.05783	78.49000	0.07849	57.830	8.64	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	82.55000	0.08255	110.57000	0.11057	82.550	8.62	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	206.93000	0.20693	267.42000	0.26742	206.930	8.54	0.08	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,174.08000	7.17408	6,636.59000	6.63659	7,174.080	8.50	0.88	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	357.96000	0.35796	452.07000	0.45207	357.960	8.50	0.13	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,636.95000	5.63695	5,151.78000	5.15178	5,636.950	8.64	0.80	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	806.29000	0.80629	976.54000	0.97654	806.290	8.74	0.25	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,787.45000	1.78745	1,566.38000	1.56638	1,787.450	9.94	0.38	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	754.90000	0.75490	650.05000	0.65005	754.900	11.01	0.19	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.66360	82.27159	11.52771	82.92056		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		11.42560	87.12616		11.32217	87.72626		10.65	0.00	0.00	0	129,029.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000	0.00000	0.00000	0.00000	0.000	9.36	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.02000	0.00002	0.06000	0.00006	0.020	9.36	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	13.23000	0.01323	28.68000	0.02868	13.230	9.68	0.02	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,747.28000	4.74728	4,176.41000	4.17641	4,747.280	9.80	0.97	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,137.92000	2.13792	1,733.66000	1.73366	2,137.920	10.47	0.74	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	104.20000	0.10420	71.94000	0.07194	104.200	12.14	0.08	0.00	0	400.0
R2035	On 03/11/2022	Bond Future		11.61443	83.95233		11.50845	84.55170		10.87	0.00	10,913,802.90	130	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	22.84000	0.02284	33.75000	0.03375	22.840	9.67	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	110.07000	0.11007	151.22000	0.15122	110.070	9.68	0.06	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,427.66000	6.42766	5,904.45000	5.90445	6,427.660	9.75	0.89	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	4,314.63000	4.31463	3,880.41000	3.88041	4,314.630	10.17	0.76	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	788.27000	0.78827	968.68000	0.96868	788.270	10.25	0.27	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	528.85000	0.52885	446.03000	0.44603	528.850	12.67	0.16	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future		11.79067	85.39345		11.68023	86.00286		10.43	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	90.12000	0.09012	116.97000	0.11697	90.120	9.49	0.04	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	108.33000	0.10833	139.70000	0.13970	108.330	9.48	0.04	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	258.96000	0.25896	323.48000	0.32348	258.960	9.47	0.09	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	505.99000	0.50599	614.64000	0.61464	505.990	9.57	0.16	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	7,085.23000	7.08523	6,587.67000	6.58767	7,085.230	9.59	0.84	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,047.77000	1.04777	1,230.06000	1.23006	1,047.770	9.91	0.27	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,220.60000	5.22060	4,795.47000	4.79547	5,220.600	9.93	0.72	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,366.18000	2.36618	2,123.08000	2.12308	2,366.180	11.05	0.43	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	750.07000	0.75007	659.95000	0.65995	750.070	12.68	0.16	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future		11.94933	82.46334		11.83185	83.09746		10.53	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	192.29000	0.19229	237.05000	0.23705	192.290	9.79	0.06	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	481.42000	0.48142	576.18000	0.57618	481.420	9.75	0.14	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	624.11000	0.62411	740.35000	0.74035	624.110	9.73	0.17	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,376.09000	1.37609	1,581.64000	1.58164	1,376.090	9.99	0.30	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,176.56000	2.17656	1,964.96000	1.96496	2,176.560	11.35	0.36	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,245.66000	1.24566	1,115.00000	1.11500	1,245.660	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		11.59932	78.73045		11.51111	79.24434		11.99	0.00	0.00	0	140,356.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.05000	0.00005	0.16000	0.00016	0.050	10.54	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,268.42000	4.26842	3,793.19000	3.79319	4,268.420	11.04	0.95	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	276.10000	0.27610	404.97000	0.40497	276.100	11.50	0.20	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,679.90000	1.67990	1,384.43000	1.38443	1,679.900	11.85	0.65	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	408.06000	0.40806	312.90000	0.31290	408.060	12.80	0.24	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future		11.77651	79.91869		11.68646	80.43108		11.64	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future		11.94160	77.03409		11.84795	77.55501		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			12.09939		78.45100		11.99967	78.99424		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			11.69717		80.34342		11.61901	80.83019		12.64	0.00	0.00	0	124,827.0
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	7.15000		0.00715		13.95000	0.01395	7.150	11.38	0.01	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	250.59000		0.25059		197.39000	0.19739	250.590	14.05	0.15	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.86920		81.55601		11.78952	82.04074		12.27	0.00	0.00	0	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	188.44000		0.18844		235.82000	0.23582	188.440	10.92	0.08	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	250.77000		0.25077		310.08000	0.31008	250.770	10.98	0.10	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	701.61000		0.70161		827.90000	0.82790	701.610	11.43	0.23	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,291.43000		1.29143		1,480.49000	1.48049	1,291.430	11.86	0.36	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	1,039.26000		1.03926		927.73000	0.92773	1,039.260	13.61	0.26	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			12.02960		78.44925		11.94676	78.94203		12.47	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	149.37000		0.14937		179.87000	0.17987	149.370	11.35	0.05	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	634.70000		0.63470		732.68000	0.73268	634.700	11.31	0.18	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,393.76000		2.39376		2,205.79000	2.20579	2,393.760	12.88	0.41	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			12.18252		79.89244		12.09418	80.40731		11.97	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	250.97000		0.25097		292.61000	0.29261	250.970	11.13	0.07	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	607.11000		0.60711		692.46000	0.69246	607.110	11.07	0.15	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	792.14000		0.79214		897.19000	0.89719	792.140	11.06	0.19	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,687.79000		1.68779		1,867.36000	1.86736	1,687.790	11.41	0.33	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,260.97000		2.26097		2,098.04000	2.09804	2,260.970	13.01	0.34	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,372.76000		1.37276		1,267.45000	1.26745	1,372.760	13.92	0.22	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			11.67820		77.34908		11.59479	77.87761		13.32	0.00	0.00	0	88,736.0
R2044	On 03/11/2022	Bond Future			11.84041		78.51652		11.75523	79.04394		12.94	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	152.52000		0.15252		195.54000	0.19554	152.520	11.51	0.07	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	930.58000		0.93058		1,095.96000	1.09596	930.580	12.20	0.28	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.99121		75.48281		11.90270	76.01900		13.16	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.13447		76.87150		12.04043	77.43005		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			11.62977		80.47856		11.54619	81.02045		13.05	0.00	482,871,360.00	6,000	208,341.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.09000		0.00009		0.25000	0.00025	0.090	11.48	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.25000		0.00025		0.68000	0.00068	0.250	11.48	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	47.47000		0.04747		81.72000	0.08172	47.470	12.02	0.04	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	88.34000		0.08834		143.58000	0.14358	88.340	12.15	0.07	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	4,344.12000		4.34412		3,857.47000	3.85747	4,344.120	12.15	0.93	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.79091		77.26774		11.70543	77.80873		13.39	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.94071		78.59425		11.85181	79.14436		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	Options Inter
R2048	On 04/05/2023	Bond Future			12.07448		75.60296		11.98013	76.17561		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			11.44277		66.80422		11.34930	67.27510		12.07	0.00	0.00	0	23,295.0
R209	On 03/11/2022	Bond Future			11.61106		64.66655		11.51565	65.13684		12.29	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.97000		0.00197		3.07000	0.00307	1.970	10.92	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	37.49000		0.03749		52.15000	0.05215	37.490	10.93	0.02	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,677.69000		8.67769	8,222.06000	8.22206	8,677.690	8,677.690	10.93	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,718.52000		3.71852	3,380.46000	3.38046	3,718.520	3,718.520	11.51	0.75	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,133.12000		1.13312	990.55000	0.99055	1,133.120	1,133.120	13.15	0.34	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.76368		65.77741		11.66475	66.25556		11.83	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.90695		63.83524		11.80212	64.33264		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			222.68525		222.68525		223.22969	223.22969			0.00	0.00	0	1,068.0
R210	On 03/11/2022	Bond Future			223.12309		223.12309		223.64965	223.64965			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			227.00281		227.00281		227.53748	227.53748			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			228.15152		228.15152		228.72996	228.72996			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			10.96560		81.43287		10.84709	81.98812		9.07	0.00	122,149,305.00	1,500	30,919.0
R213	On 03/11/2022	Bond Future			11.16748		79.12127		11.04566	79.67565		9.18	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	13.91000		0.01391		21.44000	0.02144	13.910	8.82	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	16.69000		0.01669		25.53000	0.02553	16.690	8.79	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,425.15000		6.42515	5,912.48000	5.91248	6,425.150	6,425.150	8.53	0.94	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,769.98000		5.76998	5,271.12000	5.27112	5,769.980	5,769.980	8.47	0.92	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,845.47000		4.84547	4,376.57000	4.37657	4,845.470	4,845.470	8.56	0.87	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,110.22000		4.11022	3,673.75000	3.67375	4,110.220	4,110.220	8.65	0.82	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.35553		80.47909		11.22806	81.04272		8.81	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	61.92000		0.06192		82.90000	0.08290	61.920	8.48	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,525.52000		6.52552	6,041.27000	6.04127	6,525.520	6,525.520	8.24	0.88	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,123.93000		5.12393	4,683.36000	4.68336	5,123.930	5,123.930	8.21	0.80	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	609.69000		0.60969		745.52000	0.74552	609.690	8.24	0.22	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	977.35000		0.97735		844.38000	0.84438	977.350	9.84	0.26	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.52571		78.40837		11.38941	78.99505		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	11.65987	64.01929		11.58652	64.39856		13.13	0.00	0.00	0	77,056.0
R214	On 03/11/2022	Bond Future	11.82152	61.69797		11.74687	62.07571		13.45	0.00	0.00	0	80.0
R214	On 02/02/2023	Bond Future	11.97167	62.75707		11.89423	63.14113		12.96	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	12.10600	60.61503		12.02373	61.01607		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
Total for Derivatives :											1,081,650,118.24	12,754	1 447 850.0
Grand Total:											1,081,650,118.24	12,754	1 447 850.0