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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On	04/08/2022	Index Future	817.21100	817.21100		813.28200	813.28200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	829.07300	829.07300		825.09400	825.09400			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	842.51800	842.51800		838.48000	838.48000			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	857.98300	857.98300		853.87900	853.87900			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	925.86100	925.86100		919.31800	919.31800			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	939.30000	939.30000		932.66900	932.66900			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	954.53200	954.53200		947.80100	947.80100			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	972.05300	972.05300		965.20700	965.20700			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	823.46700	823.46700		817.67400	817.67400			0.00	0.00	0	136.0
ALBI	On	03/11/2022	Index Future	835.42000	835.42000		829.54900	829.54900			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	848.96800	848.96800		843.00900	843.00900			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	864.55100	864.55100		858.49000	858.49000			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	12.11690		75.22265		12.23223	74.67133			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.34658		72.53922		12.46678	71.98041			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.56907		73.73481		12.69448	73.16741			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.76268		71.32013		12.89338	70.74289			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	12.50558		73.35653		12.60533	72.81302			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.71680		70.16841		12.82082	69.61759			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.91411		71.32673		13.02249	70.76742			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.09443		68.39583		13.20737	67.82677			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	812.16000		812.16000		806.38800	806.38800			0.00	0.00	0	1,111.0
GOVI	On 03/11/2022	GOVI	823.94900		823.94900		818.09900	818.09900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	837.31000		837.31000		831.37300	831.37300			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	852.67900		852.67900		846.64000	846.64000			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.18357		162.18357		161.97929	161.97929			0.00	0.00	0	7,305.0
I2025	On 03/11/2022	Bond Future	164.55265		164.55265		164.34664	164.34664			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	165.57870		165.57870		165.37056	165.37056			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	168.65843		168.65843		168.44794	168.44794			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	120.32458		120.32458		119.99949	119.99949			0.00	0.00	0	2,791.0
I2029	On 03/11/2022	Bond Future	120.83749		120.83749		120.50854	120.50854			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.82587		122.82587		122.49244	122.49244			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	123.82701		123.82701		123.48850	123.48850			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	114.21887		114.21887		114.18562	114.18562			0.00	0.00	0	7,428.0
I2033	On 03/11/2022	Bond Future	114.55905		114.55905		114.52630	114.52630			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	116.44393		116.44393		116.41152	116.41152			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	117.24181		117.24181		117.20981	117.20981			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			128.98384		128.98384		128.44841	128.44841			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			130.86815		130.86815		130.32595	130.32595			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			131.13013		131.13013		130.58001	130.58001			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			133.57057		133.57057		133.01137	133.01137			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			118.35216		118.35216		117.92528	117.92528			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			118.12512		118.12512		117.69314	117.69314			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			120.06949		120.06949		119.63121	119.63121			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			120.28799		120.28799		119.84270	119.84270			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			120.00944		120.00944		119.08376	119.08376			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			121.76194		121.76194		120.82367	120.82367			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			121.66485		121.66485		120.71195	120.71195			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			123.92840		123.92840		122.95899	122.95899			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			320.08700		320.08700		319.06300	319.06300			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			324.81100		324.81100		323.77500	323.77500			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			330.15600		330.15600		329.10500	329.10500			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			336.29200		336.29200		335.22400	335.22400			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.92500		95.07500		4.92500	95.07500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.07500		94.92500		5.08500	94.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.57000		94.43000		5.59000	94.41000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.69500		94.30500		5.72500	94.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.16000		93.84000		6.20000	93.80000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.27000		93.73000		6.30000	93.70000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.71000		93.29000		6.76000	93.24000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.28500		92.71500		7.35500	92.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.75000		92.25000		7.88000	92.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.98000		92.02000		8.12000	91.88000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.19500		91.80500		8.33500	91.66500			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.30500		91.69500		8.45500	91.54500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.85383		107.26461		9.00208	106.71985		5.11	0.00	294,655,883.67	2,747	81,975.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.75000		0.00075		0.05000	0.00005	0.750	5.81	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	40.11000		0.04011		12.64000	0.01264	40.110	5.00	0.05	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	70.17000		0.07017		131.36000	0.13136	70.170	5.80	0.07	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.07411		108.80505		9.23337	108.25330		4.92	0.00	0.00	0	11,129.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/11/2022	Bond Future	8.23	Call	296.25000		0.29625		181.75000	0.18175	296.250	4.63	0.18	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,597.63000		1.59763		1,914.36000	1.91436	1,597.630	4.77	0.56	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.27242		105.27687		9.44423	104.71705		4.97	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.42588		107.21727		9.61194	106.64814		4.79	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			329.48540		329.48540		329.43137	329.43137			0.00	3,624,339.40	11	859.0
R197	On 03/11/2022	Bond Future			334.29722		334.29722		334.24497	334.24497			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			331.07342		331.07342		331.02281	331.02281			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			337.23661		337.23661		337.18805	337.18805			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			248.68500		248.68500		247.57416	247.57416			0.00	0.00	0	6,586.0
R202	On 03/11/2022	Bond Future			252.31683		252.31683		251.19186	251.19186			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.83408		251.83408		250.69230	250.69230			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			256.51911		256.51911		255.35831	255.35831			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			5.71375		104.52826		5.75289	104.50684		0.58	0.00	0.00	0	24,072.0
R2023	On 03/11/2022	Bond Future			5.62368		102.11292		5.69157	102.09201		0.33	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			10.36619		88.11211		10.49214	87.52156		8.40	0.00	105,205,859.34	1,194	98,847.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.05000		0.00005		0.01000	0.00001	0.050	7.96	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	6.08000		0.00608		1.53000	0.00153	6.080	7.82	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	260.77000		0.26077		399.78000	0.39978	260.770	8.85	0.17	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.57082		89.37876		10.70277	88.78043		8.18	0.00	162,401,206.92	1,817	19,199.0
R2030	On 03/11/2022	Bond Future	9.70	Call	397.78000		0.39778		276.04000	0.27604	397.780	7.60	0.18	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,030.16000		1.03016		801.82000	0.80182	1,030.160	7.84	0.36	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	483.92000		0.48392		615.66000	0.61566	483.920	8.98	0.18	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.76397		86.82413		10.90254	86.21686		8.21	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	124.32000		0.12432		66.17000	0.06617	124.320	7.76	0.06	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	206.30000		0.20630		116.02000	0.11602	206.300	7.75	0.09	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,565.69000		5.56569		6,002.89000	6.00289	5,565.690	7.68	0.81	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	675.44000		0.67544		494.82000	0.49482	675.440	7.66	0.23	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,511.93000		4.51193		4,933.52000	4.93352	4,511.930	7.65	0.74	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,514.74000		1.51474		1,746.83000	1.74683	1,514.740	8.31	0.37	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			10.93108		88.42688		11.07664	87.80929		7.90	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	249.43000		0.24943		150.92000	0.15092	249.430	7.23	0.09	0.00	0	400.0

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R2030	On 04/05/2023	Bond Future	9.58	Call	562.49000	0.56249	378.18000	0.37818	562.490	7.28	0.18	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	634.32000	0.63432	433.11000	0.43311	634.320	7.29	0.19	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	731.32000	0.73132	512.09000	0.51209	731.320	7.30	0.22	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	957.68000	0.95768	724.14000	0.72414	957.680	7.32	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,586.08000	1.58608	1,273.58000	1.27358	1,586.080	7.56	0.38	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,892.60000	1.89260	2,062.15000	2.06215	1,892.600	8.11	0.38	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,528.68000	1.52868	1,669.78000	1.66978	1,528.680	8.36	0.32	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,120.33000	1.12033	1,220.61000	1.22061	1,120.330	8.78	0.25	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	808.84000	0.80884	871.35000	0.87135	808.840	9.29	0.18	0.00	0	500.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			10.80086	87.90388	10.93128	87.21744		9.48	0.00	421,674,912.36	4,797	87,058.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.16000	0.00016	0.02000	0.00002	0.160	8.62	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	16.88000	0.01688	5.83000	0.00583	16.880	8.37	0.02	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	25.42000	0.02542	10.40000	0.01040	25.420	8.34	0.03	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	523.76000	0.52376	365.66000	0.36566	523.760	8.82	0.29	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,476.01000	1.47601	1,905.52000	1.90552	1,476.010	9.13	0.56	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	770.87000	0.77087	1,070.94000	1.07094	770.870	9.48	0.36	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	166.95000	0.16695	270.88000	0.27088	166.950	10.33	0.10	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.99862	85.01631	11.13469	84.32067		9.60	0.00	0.00	0	86,116.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	47.71000	0.04771	18.71000	0.01871	47.710	8.62	0.03	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	55.10000	0.05510	22.10000	0.02210	55.100	8.61	0.03	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	72.90000	0.07290	30.60000	0.03060	72.900	8.59	0.04	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	234.40000	0.23440	138.05000	0.13805	234.400	8.49	0.11	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,096.87000	5.09687	5,685.43000	5.68543	5,096.870	8.45	0.84	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,861.50000	4.86150	5,448.49000	5.44849	4,861.500	8.44	0.83	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	443.24000	0.44324	333.74000	0.33374	443.240	8.43	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,500.46000	3.50046	4,019.66000	4.01966	3,500.460	8.74	0.71	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,251.87000	3.25187	3,746.88000	3.74688	3,251.870	8.83	0.68	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,175.21000	1.17521	933.92000	0.93392	1,175.210	8.97	0.37	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	958.44000	0.95844	1,199.08000	1.19908	958.440	9.91	0.28	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	360.06000	0.36006	465.13000	0.46513	360.060	11.02	0.12	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.18228	86.39771	11.32434	85.69147		9.23	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	116.12000	0.11612	60.51000	0.06051	116.120	8.27	0.05	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	164.30000	0.16430	89.12000	0.08912	164.300	8.28	0.07	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	394.05000	0.39405	238.24000	0.23824	394.050	8.31	0.14	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,918.78000	5.91878	6,435.42000	6.43542	5,918.780	8.33	0.81	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	653.59000	0.65359	459.31000	0.45931	653.590	8.34	0.21	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,554.38000	4.55438	4,999.85000	4.99985	4,554.380	8.59	0.71	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,352.86000	1.35286	1,041.73000	1.04173	1,352.860	8.75	0.35	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,345.32000	1.34532	1,501.87000	1.50187	1,345.320	9.81	0.30	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	587.39000	0.58739	646.05000	0.64605	587.390	11.02	0.14	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.33919	83.83230	11.48750	83.11391		9.29	0.00	0.00	0	0.0	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future		11.11414	88.95221		11.21356	88.36312		10.60	0.00	26,952,519.63	303	131,628.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.85000	0.00085	0.15000	0.00015	0.850	9.46	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	6.01000	0.00601	1.80000	0.00180	6.010	9.33	0.01	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	211.53000	0.21153	161.77000	0.16177	211.530	9.53	0.14	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,220.91000	3.22091	3,735.58000	3.73558	3,220.910	9.68	0.81	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,324.53000	1.32453	1,657.77000	1.65777	1,324.530	10.45	0.48	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	101.00000	0.10100	144.94000	0.14494	101.000	12.21	0.06	0.00	0	400.0
R2035	On 03/11/2022	Bond Future		11.30074	85.74467		11.40413	85.14780		10.77	0.00	0.00	0	3,020.0
R2035	On 03/11/2022	Bond Future	9.82	Call	87.02000	0.08702	41.76000	0.04176	87.020	9.46	0.04	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	298.80000	0.29880	220.69000	0.22069	298.800	9.35	0.12	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,958.45000	4.95845	5,473.96000	5.47396	4,958.450	9.42	0.80	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,211.99000	3.21199	3,600.41000	3.60041	3,211.990	10.12	0.62	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,531.26000	1.53126	1,302.86000	1.30286	1,531.260	10.21	0.41	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	387.98000	0.38798	477.84000	0.47784	387.980	12.63	0.11	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future		11.47778	87.13701		11.58542	86.53123		10.31	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	182.37000	0.18237	109.04000	0.10904	182.370	9.11	0.07	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	217.06000	0.21706	132.05000	0.13205	217.060	9.12	0.08	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	487.61000	0.48761	331.72000	0.33172	487.610	9.18	0.15	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	899.52000	0.89952	704.81000	0.70481	899.520	9.39	0.24	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,747.64000	5.74764	6,154.11000	6.15411	5,747.640	9.41	0.75	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,717.01000	1.71701	1,408.22000	1.40822	1,717.010	9.89	0.38	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,152.25000	4.15225	4,446.41000	4.44641	4,152.250	9.90	0.62	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,767.26000	1.76726	1,913.12000	1.91312	1,767.260	10.82	0.34	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	585.27000	0.58527	622.84000	0.62284	585.270	12.68	0.13	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future		11.62239	84.24578		11.73425	83.62969		10.36	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	300.37000	0.30037	201.16000	0.20116	300.370	9.24	0.09	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	764.32000	0.76432	582.53000	0.58253	764.320	9.40	0.19	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	985.25000	0.98525	795.45000	0.79545	985.250	9.45	0.23	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,054.50000	2.05450	1,764.28000	1.76428	2,054.500	9.89	0.39	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,633.51000	1.63351	1,819.54000	1.81954	1,633.510	11.08	0.28	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	942.68000	0.94268	1,056.50000	1.05650	942.680	12.06	0.17	0.00	0	500.0
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future		11.29835	80.50464		11.41311	79.82116		11.88	0.00	74,144,773.44	921	136,019.0
R2037	On 04/08/2022	Bond Future	10.10	Call	10.10000	0.01010	3.10000	0.00310	10.100	10.45	0.01	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,876.53000	2.87653	3,449.78000	3.44978	2,876.530	10.85	0.77	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	1,114.19000	1.11419	862.86000	0.86286	1,114.190	11.44	0.45	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,059.85000	1.05985	1,402.88000	1.40288	1,059.850	11.77	0.41	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	293.35000	0.29335	454.41000	0.45441	293.350	12.66	0.15	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future		11.47365	81.66213		11.59277	80.96953		11.48	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future		11.63972	78.73222		11.76354	78.02904		11.62	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/05/2023	Bond Future			11.78433		80.18707		11.91287	79.47178		11.11	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future			11.41032		82.15310		11.50967	81.51906		12.52	0.00	6,407,941.80	78	125,105.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.38000		0.00038		0.08000	0.00008	0.380	11.20	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	136.15000		0.13615		85.04000	0.08504	136.150	11.13	0.09	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	218.05000		0.21805		298.25000	0.29825	218.050	14.00	0.10	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.58058		83.33435		11.68369	82.69185		12.10	0.00	0.00	0	3,965.0
R2040	On 03/11/2022	Bond Future	10.70	Call	431.19000		0.43119		367.14000	0.36714	431.190	10.45	0.16	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	550.59000		0.55059		482.52000	0.48252	550.590	10.54	0.19	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,344.02000		1.34402		1,158.15000	1.15815	1,344.020	11.30	0.35	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	2,197.56000		2.19756		1,908.06000	1.90806	2,197.560	11.79	0.48	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	762.76000		0.76276		945.44000	0.94544	762.760	13.40	0.19	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.74200		80.18130		11.84913	79.52911		12.27	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	270.87000		0.27087		172.19000	0.17219	270.870	10.86	0.09	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,102.00000		1.10200		887.24000	0.88724	1,102.000	11.27	0.26	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,903.74000		1.90374		2,077.21000	2.07721	1,903.740	12.93	0.33	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			11.88247		81.66340		11.99362	81.00000		11.74	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	368.30000		0.36830		252.27000	0.25227	368.300	10.48	0.10	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	910.78000		0.91078		675.56000	0.67556	910.780	10.66	0.21	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,183.93000		1.18393		933.85000	0.93385	1,183.930	10.72	0.25	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,403.98000		2.40398		2,035.02000	2.03502	2,403.980	11.27	0.41	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,740.63000		1.74063		1,860.29000	1.86029	1,740.630	12.67	0.27	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,068.40000		1.06840		1,135.68000	1.13568	1,068.400	13.71	0.18	0.00	0	500.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 04/08/2022	Bond Future			11.43008		78.93938		11.53955	78.23101		13.22	0.00	264,604,801.76	3,352	85,888.0
R2044	On 03/11/2022	Bond Future			11.59161		80.07444		11.70521	79.35653		12.78	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	335.48000		0.33548		221.24000	0.22124	335.480	11.07	0.13	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,602.18000		1.60218		1,306.01000	1.30601	1,602.180	12.12	0.39	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.74447		76.99368		11.86248	76.26477		12.97	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.87711		78.41695		11.99948	77.67547		12.42	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future			11.37386		82.15937		11.48315	81.43367		12.95	0.00	0.00	0	200,340.0
R2048	On 04/08/2022	Bond Future	10.20	Call	10.71000		0.01071		3.52000	0.00352	10.710	11.35	0.01	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	19.01000		0.01901		7.35000	0.00735	19.010	11.30	0.02	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	370.96000		0.37096		257.02000	0.25702	370.960	11.83	0.19	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	533.19000		0.53319		386.44000	0.38644	533.190	11.99	0.25	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,108.16000		3.10816		3,687.11000	3.68711	3,108.160	11.99	0.75	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.53356		78.91740		11.64709	78.18190		13.23	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.68454		80.19904		11.80254	79.45233		12.70	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 04/05/2023	Bond Future			11.80752	77.24376		11.92984	76.48406		12.86	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.13290	68.38414		11.24717	67.79520		11.98	0.00	0.00	0	23,504.0
R209	On 03/11/2022	Bond Future			11.29915	66.22232		11.41757	65.62542		12.14	0.00	0.00	0	4,135.0
R209	On 03/11/2022	Bond Future	9.25	Call	11.98000	0.01198		4.50000	0.00450	11.980	10.75	0.01	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,207.14000	7.20714		7,741.55000	7.74155	7,207.140	10.62	0.93	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,768.47000	2.76847		3,156.59000	3.15659	2,768.470	11.43	0.61	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			11.45259	67.29823		11.57531	66.69222		11.67	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.58334	65.38860		11.71046	64.77207		11.71	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			224.54939	224.54939		223.77965	223.77965			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			224.86475	224.86475		224.08539	224.08539			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			228.56542	228.56542		227.77501	227.77501			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			229.76126	229.76126		228.95821	228.95821			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			10.66162	82.86732		10.78698	82.27170		9.14	0.00	5,054,906.52	61	29,912.0
R213	On 03/11/2022	Bond Future			10.86225	80.51992		10.99311	79.91637		9.24	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	48.80000	0.04880		20.22000	0.02022	48.800	8.54	0.03	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	57.35000	0.05735		24.40000	0.02440	57.350	8.53	0.03	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,198.45000	5.19845		5,711.92000	5.71192	5,198.450	8.38	0.87	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,593.90000	4.59390		5,100.47000	5.10047	4,593.900	8.35	0.83	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,781.39000	3.78139		4,248.05000	4.24805	3,781.390	8.52	0.76	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,161.67000	3.16167		3,582.89000	3.58289	3,161.670	8.70	0.69	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.05263	81.82704		11.18948	81.21435		8.89	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	122.31000	0.12231		66.27000	0.06627	122.310	8.16	0.06	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,434.53000	5.43453		5,889.26000	5.88926	5,434.530	8.15	0.80	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,178.11000	4.17811		4,601.87000	4.60187	4,178.110	8.23	0.71	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,052.87000	1.05287		846.99000	0.84699	1,052.870	8.29	0.31	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	756.52000	0.75652		905.73000	0.90573	756.520	9.86	0.20	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.20749	79.78701		11.35045	79.16380		8.93	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 04/08/2022	Bond Future	11.40953	65.32920		11.50846	64.80630		13.02	0.00	0.00	0	13,220.0
R214	On 03/11/2022	Bond Future	11.57060	62.98258		11.67309	62.45272		13.27	0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future	11.72279	64.00532		11.82906	63.46735		12.76	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.84717	61.89126		11.95710	61.34400		12.88	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											1,364,727,144.84	15,281	1 365 614.0
Grand Total:											1,364,727,144.84	15,281	1 365 614.0