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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2022

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	815.53300	815.53300	818.90100	818.90100					0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	827.52500	827.52500	830.96700	830.96700					0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	841.29500	841.29500	844.81700	844.81700					0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	857.29200	857.29200	860.90700	860.90700					0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	922.96400	922.96400	929.05400	929.05400					0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	936.53500	936.53500	942.74400	942.74400					0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	952.11900	952.11900	958.45700	958.45700					0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	970.22300	970.22300	976.71100	976.71100					0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	819.82300	819.82300	825.50900	825.50900					0.00	0.00	0	138.0
ALBI	On 03/11/2022	Index Future	831.87700	831.87700	837.67200	837.67200					0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	845.72000	845.72000	851.63400	851.63400					0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	861.80100	861.80100	867.85400	867.85400					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	12.20031		74.82333		12.08571	75.37276			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.43018		72.14992		12.31047	72.70829			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.64915		73.37177		12.52401	73.94022			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.83501		70.99987		12.70429	71.58014			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	12.59099		72.89072		12.47616	73.51818			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.80297		69.71160		12.68298	70.34907			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	12.99780		70.89416		12.87258	71.54308			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.17201		68.00407		13.04131	68.66626			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	808.56200		808.56200		814.20200	814.20200			0.00	8,085,620.00	1	1,112.0
GOVI	On 03/11/2022	GOVI	820.45100		820.45100		826.19900	826.19900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	834.10300		834.10300		839.97000	839.97000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	849.96400		849.96400		855.96700	855.96700			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.49880		162.49880		162.52021	162.52021			0.00	16,249,880.00	100	7,205.0
I2025	On 03/11/2022	Bond Future	164.90786		164.90786		164.93124	164.93124			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	166.00894		166.00894		166.03418	166.03418			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	169.21132		169.21132		169.23880	169.23880			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	119.87548		119.87548		120.36565	120.36565			0.00	0.00	0	2,682.0
I2029	On 03/11/2022	Bond Future	120.40385		120.40385		120.90252	120.90252			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.43935		122.43935		122.94758	122.94758			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	123.51390		123.51390		124.03307	124.03307			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future	115.05101		115.05101		115.01783	115.01783			0.00	0.00	0	7,428.0
I2033	On 03/11/2022	Bond Future	115.42372		115.42372		115.39119	115.39119			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.37471		117.37471		117.34279	117.34279			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	118.26632		118.26632		118.23487	118.23487			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			130.31219		130.31219		129.94446	129.94446			0.00	0.00	0	4,102.0
I2038	On 03/11/2022	Bond Future			132.24411		132.24411		131.87236	131.87236			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.58275		132.58275		132.20580	132.20580			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			135.14173		135.14173		134.75889	134.75889			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			119.05544		119.05544		119.41687	119.41687			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			118.85847		118.85847		119.22646	119.22646			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			120.86839		120.86839		121.24370	121.24370			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			121.17904		121.17904		121.56268	121.56268			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			121.45124		121.45124		120.73832	120.73832			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			123.25150		123.25150		122.52899	122.52899			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			123.22831		123.22831		122.49472	122.49472			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			125.60633		125.60633		124.85994	124.85994			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			321.75900		321.75900		321.63200	321.63200			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			326.56900		326.56900		326.45000	326.45000			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			332.08100		332.08100		331.96900	331.96900			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			338.47200		338.47200		338.36800	338.36800			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.03500		94.96500		5.02500	94.97500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.70000		94.30000		5.69000	94.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.83500		94.16500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.36000		93.64000		6.32000	93.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.45000		93.55000		6.44000	93.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.91500		93.08500		6.85500	93.14500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.41000		92.59000		7.33000	92.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.87500		92.12500		7.78500	92.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.06500		91.93500		7.98500	92.01500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.17000		91.83000		8.06000	91.94000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.35500		91.64500		8.26000	91.74000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.40500		91.59500		8.32500	91.67500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			8.92379		107.00709		8.79733	107.47315		5.15	0.00	23,969,588.16	224	82,571.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.07000		0.00007		0.29000	0.00029	0.070	5.79	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	13.08000		0.01308		32.31000	0.03231	13.080	5.03	0.02	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	63.06000		0.06306		45.57000	0.04557	63.060	6.11	0.07	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.14267		108.56708		9.00631	109.04105		4.95	0.00	231,899,282.88	2,136	11,166.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/11/2022	Bond Future	8.23	Call	239.90000		0.23990		331.14000	0.33114	239.900	4.74	0.15	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,715.07000		1.71507		1,461.58000	1.46158	1,715.070	4.91	0.59	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.33181		105.08293		9.18420	105.56580		4.99	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.46642		107.09293		9.30598	107.58612		4.81	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			330.38217		330.38217		330.31479	330.31479			0.00	16,519,108.50	50	809.0
R197	On 03/11/2022	Bond Future			335.27906		335.27906		335.21403	335.21403			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			332.19787		332.19787		332.13476	332.13476			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.61198		338.61198		338.55113	338.55113			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			248.29038		248.29038		249.83664	249.83664			0.00	0.00	0	6,586.0
R202	On 03/11/2022	Bond Future			251.97050		251.97050		253.54224	253.54224			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			251.58230		251.58230		253.18294	253.18294			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			256.43676		256.43676		258.07083	258.07083			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			6.00580		104.36865		5.90540	104.42347		0.60	0.00	90,696,356.85	869	25,519.0
R2023	On 03/11/2022	Bond Future			6.07817		101.97312		5.89375	102.02980		0.34	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future			10.41996		87.85937		10.29981	88.42540		8.52	0.00	277,020,593.61	3,153	90,476.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000		0.00000		0.02000	0.00002	0.000	8.03	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	1.24000		0.00124		4.11000	0.00411	1.240	7.89	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	242.55000		0.24255		181.91000	0.18191	242.550	9.30	0.17	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.62301		89.14148		10.49680	89.71671		8.30	0.00	2,674,244.40	30	18,766.0
R2030	On 03/11/2022	Bond Future	9.70	Call	341.45000		0.34145		456.96000	0.45696	341.450	7.82	0.16	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	934.21000		0.93421		1,160.97000	1.16097	934.210	8.13	0.34	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	528.10000		0.52810		442.60000	0.44260	528.100	9.40	0.19	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.80976		86.62286		10.67689	87.20853		8.35	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	108.83000		0.10883		146.22000	0.14622	108.830	7.90	0.05	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	180.56000		0.18056		237.09000	0.23709	180.560	7.87	0.08	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,713.82000		5.71382		5,248.60000	5.24860	5,713.820	7.79	0.83	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	622.88000		0.62288		769.43000	0.76943	622.880	7.83	0.21	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,670.08000		4.67008		4,249.91000	4.24991	4,670.080	7.89	0.76	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,617.04000		1.61704		1,418.47000	1.41847	1,617.040	8.64	0.38	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			10.96506		88.28220		10.82511	88.88004		8.03	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	241.78000		0.24178		305.30000	0.30530	241.780	7.41	0.09	0.00	0	400.0

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R2030	On 04/05/2023	Bond Future	9.58	Call	544.51000	0.54451	663.52000	0.66352	544.510	7.46	0.17	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	614.24000	0.61424	744.42000	0.74442	614.240	7.46	0.19	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	711.54000	0.71154	856.37000	0.85637	711.540	7.49	0.21	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	960.74000	0.96074	1,138.59000	1.13859	960.740	7.62	0.26	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,577.16000	1.57716	1,822.05000	1.82205	1,577.160	7.86	0.37	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,008.55000	2.00855	1,795.58000	1.79558	2,008.550	8.46	0.39	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,639.03000	1.63903	1,460.63000	1.46063	1,639.030	8.73	0.33	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,214.00000	1.21400	1,078.38000	1.07838	1,214.000	9.17	0.26	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	880.39000	0.88039	780.50000	0.78050	880.390	9.66	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			10.87192	87.52895	10.74674	88.19093		9.60	0.00	2,888,455.35	33	93,247.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.01000	0.00001	0.05000	0.00005	0.010	8.65	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	3.97000	0.00397	12.28000	0.01228	3.970	8.46	0.01	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	7.20000	0.00720	20.51000	0.02051	7.200	8.50	0.01	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	352.17000	0.35217	569.62000	0.56962	352.170	9.33	0.23	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,597.07000	1.59707	1,256.03000	1.25603	1,597.070	9.55	0.63	2,260,965.34	41	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	806.81000	0.80681	611.05000	0.61105	806.810	9.89	0.40	1,439,292.78	41	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	156.11000	0.15611	115.42000	0.11542	156.110	10.87	0.10	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.06917	84.65467	10.93830	85.32716		9.74	0.00	294,682,906.27	3,481	80,549.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	30.88000	0.03088	50.12000	0.05012	30.880	8.71	0.02	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	36.06000	0.03606	57.97000	0.05797	36.060	8.70	0.02	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	48.79000	0.04879	76.98000	0.07698	48.790	8.68	0.03	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	172.40000	0.17240	250.61000	0.25061	172.400	8.58	0.09	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,391.01000	5.39101	4,833.91000	4.83391	5,391.010	8.71	0.87	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,158.74000	5.15874	4,613.55000	4.61355	5,158.740	8.77	0.85	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	382.94000	0.38294	522.67000	0.52267	382.940	8.84	0.17	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,772.71000	3.77271	3,317.05000	3.31705	3,772.710	9.21	0.73	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,511.88000	3.51188	3,076.64000	3.07664	3,511.880	9.29	0.70	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,052.72000	1.05272	1,322.47000	1.32247	1,052.720	9.42	0.34	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,071.07000	1.07107	898.13000	0.89813	1,071.070	10.39	0.31	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	406.97000	0.40697	337.37000	0.33737	406.970	11.53	0.13	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.24830	86.06851	11.11141	86.75304		9.35	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	95.95000	0.09595	133.68000	0.13368	95.950	8.41	0.04	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	137.22000	0.13722	187.73000	0.18773	137.220	8.42	0.06	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	338.73000	0.33873	441.82000	0.44182	338.730	8.45	0.12	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,197.43000	6.19743	5,658.17000	5.65817	6,197.430	8.62	0.82	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	608.61000	0.60861	765.90000	0.76590	608.610	8.68	0.20	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,820.37000	4.82037	4,353.21000	4.35321	4,820.370	8.95	0.72	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,267.52000	1.26752	1,523.01000	1.52301	1,267.520	9.09	0.33	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,488.44000	1.48844	1,297.15000	1.29715	1,488.440	10.25	0.32	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	661.29000	0.66129	571.91000	0.57191	661.290	11.47	0.16	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.39610	83.55566	11.25289	84.25415		9.41	0.00	0.00	0	0.0	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future		11.17610	88.58439		11.06621	89.23831		10.81	0.00	125,701,249.41	1,419	128,288.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.09000	0.00009	0.40000	0.00040	0.090	9.59	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	1.16000	0.00116	3.84000	0.00384	1.160	9.49	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	122.52000	0.12252	221.60000	0.22160	122.520	10.08	0.09	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,469.38000	3.46938	2,958.04000	2.95804	3,469.380	10.28	0.86	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,395.02000	1.39502	1,125.46000	1.12546	1,395.020	10.98	0.53	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	80.57000	0.08057	64.06000	0.06406	80.570	12.72	0.05	0.00	0	400.0
R2035	On 03/11/2022	Bond Future		11.36202	85.39017		11.24749	86.05446		11.02	0.00	0.00	0	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	63.06000	0.06306	94.39000	0.09439	63.060	9.64	0.03	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	243.46000	0.24346	335.25000	0.33525	243.460	9.62	0.11	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,275.47000	5.27547	4,768.34000	4.76834	5,275.470	10.08	0.81	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,464.55000	3.46455	3,077.89000	3.07789	3,464.550	10.74	0.64	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,416.33000	1.41633	1,711.34000	1.71134	1,416.330	10.80	0.38	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	441.08000	0.44108	378.12000	0.37812	441.080	13.30	0.13	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future		11.53482	86.81521		11.41532	87.49143		10.53	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	159.34000	0.15934	210.92000	0.21092	159.340	9.32	0.06	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	190.40000	0.19040	249.89000	0.24989	190.400	9.34	0.07	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	435.32000	0.43532	548.70000	0.54870	435.320	9.39	0.14	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	815.38000	0.81538	993.40000	0.99340	815.380	9.60	0.23	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,983.05000	5.98305	5,489.28000	5.48928	5,983.050	9.62	0.77	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,585.11000	1.58511	1,857.65000	1.85765	1,585.110	10.10	0.36	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,341.23000	4.34123	3,939.87000	3.93987	4,341.230	10.12	0.64	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,860.73000	1.86073	1,651.49000	1.65149	1,860.730	11.04	0.35	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	611.31000	0.61131	538.39000	0.53839	611.310	12.91	0.13	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future		11.67118	83.97625		11.54672	84.66629		10.59	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	289.71000	0.28971	362.33000	0.36233	289.710	9.52	0.09	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	736.18000	0.73618	884.20000	0.88420	736.180	9.69	0.19	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	964.82000	0.96482	1,144.06000	1.14406	964.820	9.81	0.23	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,027.24000	2.02724	2,317.52000	2.31752	2,027.240	10.33	0.38	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,802.87000	1.80287	1,620.75000	1.62075	1,802.870	11.64	0.30	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,062.08000	1.06208	951.33000	0.95133	1,062.080	12.64	0.19	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		11.39574	79.92406		11.28083	80.60975		12.12	0.00	114,291,405.80	1,430	138,842.0
R2037	On 04/08/2022	Bond Future	10.10	Call	1.73000	0.00173	5.62000	0.00562	1.730	10.63	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,276.43000	3.27643	2,759.69000	2.75969	3,276.430	11.55	0.84	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	771.16000	0.77116	1,101.00000	1.10100	771.160	12.06	0.37	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,201.08000	1.20108	952.88000	0.95288	1,201.080	12.37	0.47	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	317.48000	0.31748	246.24000	0.24624	317.480	13.44	0.17	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future		11.57184	81.09058		11.45232	81.78710		11.77	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future		11.73548	78.18758		11.61102	78.89655		11.88	0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/05/2023	Bond Future		11.87400	79.68706		11.74456	80.41036		11.38	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future		11.51335	81.49572		11.38819	82.29539		12.79	0.00	53,216,705.16	653	123,901.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.03000	0.00003	0.15000	0.00015	0.030	11.47	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	50.79000	0.05079	112.26000	0.11226	50.790	11.44	0.04	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	201.64000	0.20164	150.29000	0.15029	201.640	14.27	0.11	0.00	0	460.0
R2040	On 03/11/2022	Bond Future		11.68476	82.68523		11.55461	83.49745		12.42	0.00	0.00	0	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	357.97000	0.35797	496.42000	0.49642	357.970	11.12	0.13	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	473.19000	0.47319	641.37000	0.64137	473.190	11.31	0.17	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,164.08000	1.16408	1,467.15000	1.46715	1,164.080	12.02	0.32	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,916.91000	1.91691	2,323.98000	2.32398	1,916.910	12.42	0.44	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	928.04000	0.92804	783.89000	0.78389	928.040	14.23	0.22	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future		11.84425	79.55863		11.70879	80.38520		12.56	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	219.54000	0.21954	295.81000	0.29581	219.540	11.14	0.07	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	942.83000	0.94283	1,169.04000	1.16904	942.830	11.55	0.24	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,107.11000	2.10711	1,846.61000	1.84661	2,107.110	13.23	0.36	0.00	0	400.0
R2040	On 04/05/2023	Bond Future		11.97933	81.08480		11.83854	81.92803		12.04	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	333.15000	0.33315	425.55000	0.42555	333.150	10.84	0.09	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	828.49000	0.82849	1,013.43000	1.01343	828.490	11.02	0.19	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,110.35000	1.11035	1,337.03000	1.33703	1,110.350	11.22	0.24	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,265.19000	2.26519	2,624.49000	2.62449	2,265.190	11.80	0.39	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,015.06000	2.01506	1,791.69000	1.79169	2,015.060	13.34	0.30	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,266.05000	1.26605	1,121.85000	1.12185	1,266.050	14.41	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		11.51877	78.36465		11.40369	79.11176		13.51	0.00	19,669,527.15	251	88,192.0
R2044	On 03/11/2022	Bond Future		11.68102	79.50846		11.56139	80.26731		13.12	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	267.39000	0.26739	371.26000	0.37126	267.390	11.55	0.11	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,425.17000	1.42517	1,743.25000	1.74325	1,425.170	12.86	0.36	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future		11.83165	76.45408		11.70720	77.22633		13.30	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future		11.95877	77.92080		11.82951	78.70868		12.75	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 04/08/2022	Bond Future		11.46396	81.56024		11.35383	82.29367		13.27	0.00	163,120.48	2	200,798.0
R2048	On 04/08/2022	Bond Future	10.20	Call	2.03000	0.00203	6.35000	0.00635	2.030	11.61	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	4.59000	0.00459	12.96000	0.01296	4.590	11.66	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	214.74000	0.21474	364.44000	0.36444	214.740	12.64	0.13	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	334.44000	0.33444	534.32000	0.53432	334.440	12.87	0.18	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,508.54000	3.50854	2,974.99000	2.97499	3,508.540	12.87	0.82	0.00	0	50.0
R2048	On 03/11/2022	Bond Future		11.62457	78.32681		11.50998	79.07172		13.60	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future		11.77362	79.63414		11.65433	80.39230		13.04	0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 04/05/2023	Bond Future			11.89133	76.72178		11.76751	77.49521		13.22	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.22214	67.92357		11.10716	68.51783		12.20	0.00	747,159.27	11	23,395.0
R209	On 03/11/2022	Bond Future			11.38882	65.76963		11.26945	66.37323		12.42	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	7.28000	0.00728		12.43000	0.01243	7.280	11.02	0.01	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	83.94000	0.08394		124.47000	0.12447	83.940	10.81	0.05	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,621.06000	7.62106	7,057.99000	7.05799	7,621.060	10.81	0.95	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,077.73000	3.07773	2,722.58000	2.72258	3,077.730	12.11	0.65	0.00	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	927.48000	0.92748	793.98000	0.79398	927.480	13.68	0.27	0.00	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.53955	66.86799		11.41564	67.48226		11.91	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.66409	64.99601		11.53552	65.62267		11.96	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			224.70652	224.70652		224.64917	224.64917			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			225.06344	225.06344		225.00752	225.00752			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			228.86889	228.86889		228.81402	228.81402			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			230.21894	230.21894		230.16535	230.16535			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			10.72748	82.55368		10.60228	83.15128		9.26	0.00	5,200,881.84	63	29,920.0
R213	On 03/11/2022	Bond Future			10.92729	80.21920		10.79630	80.82635		9.38	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	32.52000	0.03252		51.61000	0.05161	32.520	8.63	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	38.68000	0.03868		60.77000	0.06077	38.680	8.61	0.03	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,443.77000	5.44377	4,924.82000	4.92482	5,443.770	8.57	0.89	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,844.04000	4.84404	4,351.95000	4.35195	4,844.040	8.70	0.85	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,012.15000	4.01215	3,566.58000	3.56658	4,012.150	8.90	0.78	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,369.86000	3.36986	2,968.45000	2.96845	3,369.860	9.07	0.72	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.11265	81.55757		10.97537	82.17566		9.03	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	104.08000	0.10408		142.46000	0.14246	104.080	8.32	0.05	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,642.63000	5.64263	5,155.98000	5.15598	5,642.630	8.31	0.82	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,398.31000	4.39831	3,974.77000	3.97477	4,398.310	8.57	0.73	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	997.87000	0.99787	1,208.29000	1.20829	997.870	8.64	0.30	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	848.59000	0.84859	734.33000	0.73433	848.590	10.32	0.22	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.25769	79.56745		11.11396	80.19817		9.08	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.49939	64.85395		11.38432	65.46356		13.31	0.00	723,251,250.40	11,152	34,767.0
R214	On 03/11/2022	Bond Future	11.66113	62.51418		11.54169	63.13335		13.62	0.00	2,813,138.10	45	45.0
R214	On 02/02/2023	Bond Future	11.81116	63.55744		11.68712	64.18757		13.08	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	11.93009	61.47774		11.80158	62.12051		13.21	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											2,013,440,731.75	25,185	1 380 879.0
Grand Total:											2,013,440,731.75	25,185	1 380 879.0