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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2022

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	817.31300	817.31300		813.60800	813.60800			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	829.69200	829.69200		825.56300	825.56300			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	843.93200	843.93200		839.29300	839.29300			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	859.53100	859.53100		855.24300	855.24300			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	918.52300	918.52300		917.59200	917.59200			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	932.43500	932.43500		931.07500	931.07500			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	948.43900	948.43900		946.55900	946.55900			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	965.96900	965.96900		964.54800	964.54800			0.00	0.00	0	0.0
ALBI	On	04/08/2022	Index Future	816.47900	816.47900		815.20900	815.20900			0.00	0.00	0	138.0
ALBI	On	03/11/2022	Index Future	828.84500	828.84500		827.18800	827.18800			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	843.07000	843.07000		840.94500	840.94500			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	858.65400	858.65400		856.92700	856.92700			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	12.29033		74.39580		12.29953	74.35230			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.51750		71.74642		12.53386	71.67118			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.73226		72.99771		12.75760	72.88420			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	12.93122		70.57698		12.94832	70.50219			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	12.74314		72.07352		12.68535	72.38203			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	12.95607		68.91222		12.90164	69.19464			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	13.15055		70.11628		13.10084	70.36780			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.33956		67.17077		13.27964	67.46679			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	805.25500		805.25500		803.98600	803.98600			0.00	0.00	0	1,112.0
GOVI	On 03/11/2022	GOVI	817.45100		817.45100		815.79900	815.79900			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	831.48100		831.48100		829.36700	829.36700			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	846.85000		846.85000		845.12800	845.12800			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	162.60019		162.60019		162.53858	162.53858			0.00	127,478,548.96	784	8,342.0
I2025	On 03/11/2022	Bond Future	165.07896		165.07896		164.94656	164.94656			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	166.26652		166.26652		166.04673	166.04673			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	169.38090		169.38090		169.24814	169.24814			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	119.88931		119.88931		119.90810	119.90810			0.00	0.00	0	2,682.0
I2029	On 03/11/2022	Bond Future	120.46801		120.46801		120.43571	120.43571			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	122.56547		122.56547		122.47069	122.47069			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	123.57473		123.57473		123.54448	123.54448			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	114.98223		114.98223		114.65558	114.65558			0.00	0.00	0	7,788.0
I2033	On 03/11/2022	Bond Future	115.40166		115.40166		115.02122	115.02122			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.41070		117.41070		116.96447	116.96447			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	118.23805		118.23805		117.84679	117.84679			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			130.25425		130.25425		130.35057	130.35057			0.00	0.00	0	4,302.0
I2038	On 03/11/2022	Bond Future			132.24017		132.24017		132.28174	132.28174			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			132.64559		132.64559		132.61959	132.61959			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			135.13120		135.13120		135.17800	135.17800			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			119.25060		119.25060		119.09013	119.09013			0.00	0.00	0	16,569.0
I2046	On 03/11/2022	Bond Future			119.10631		119.10631		118.89238	118.89238			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			121.18069		121.18069		120.90188	120.90188			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			121.43021		121.43021		121.21161	121.21161			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			121.09645		121.09645		120.69591	120.69591			0.00	0.00	0	11,293.0
I2050	On 03/11/2022	Bond Future			122.94207		122.94207		122.48371	122.48371			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			122.97580		122.97580		122.44650	122.44650			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			125.27978		125.27978		124.80802	124.80802			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			321.75500		321.75500		321.42600	321.42600			0.00	0.00	0	759.0
IGOV	On 03/11/2022	Index Future			326.70700		326.70700		326.22800	326.22800			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			332.39300		332.39300		331.73100	331.73100			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			338.61300		338.61300		338.11200	338.11200			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.02500		94.97500		5.04500	94.95500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.67000		94.33000		5.71000	94.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.76500		94.23500		5.84500	94.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.32000		93.68000		6.39000	93.61000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.38000		93.62000		6.48000	93.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.97500		93.02500		6.97500	93.02500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.37000		92.63000		7.47000	92.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.83500		92.16500		7.94500	92.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.02000		91.98000		8.15000	91.85000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.10000		91.90000		8.23000	91.77000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.29500		91.70500		8.42500	91.57500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	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			8.85478		107.26111		8.99332	106.75194		5.15	0.00	360,826,374.04	3,364	85,835.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.08000		0.00008		0.03000	0.00003	0.080	5.79	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	16.40000		0.01640		7.87000	0.00787	16.400	5.03	0.03	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	41.90000		0.04190		78.14000	0.07814	41.900	6.11	0.05	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.05550		108.86976		9.21779	108.30712		4.95	0.00	178,437,536.64	1,639	11,668.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R186	On 03/11/2022	Bond Future	8.23	Call	283.59000		0.28359		200.19000	0.20019	283.590	4.74	0.18	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,530.87000		1.53087		1,869.17000	1.86917	1,530.870	4.91	0.56	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.22123		105.44440		9.41328	104.81762		4.99	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.36638		107.40010		9.55515	106.82143		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			330.30692		330.30692		330.44948	330.44948			0.00	0.00	0	809.0
R197	On 03/11/2022	Bond Future			335.34121		335.34121		335.34407	335.34407			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			332.42884		332.42884		332.26079	332.26079			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			338.65967		338.65967		338.67271	338.67271			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			249.18259		249.18259		248.36246	248.36246			0.00	0.00	0	6,673.0
R202	On 03/11/2022	Bond Future			252.98029		252.98029		252.04113	252.04113			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			252.73626		252.73626		251.65172	251.65172			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			257.47114		257.47114		256.50471	256.50471			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			6.57741		104.05763		6.07529	104.33074		0.60	0.00	0.00	0	25,519.0
R2023	On 03/11/2022	Bond Future			6.96950		101.70006		6.20690	101.93359		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			10.50526		87.46033		10.52977	87.34610		8.52	0.00	202,383,203.62	2,314	89,570.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	8.03	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.47000		0.00047		0.46000	0.00046	0.470	7.89	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	298.29000		0.29829		332.84000	0.33284	298.290	9.30	0.20	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.70433		88.77338		10.73838	88.61985		8.30	0.00	2,663,201.40	30	19,541.0
R2030	On 03/11/2022	Bond Future	9.70	Call	279.37000		0.27937		262.32000	0.26232	279.370	7.82	0.14	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	804.46000		0.80446		764.49000	0.76449	804.460	8.13	0.30	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	590.06000		0.59006		628.21000	0.62821	590.060	9.40	0.21	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.88504		86.29325		10.93126	86.09167		8.35	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	91.10000		0.09110		83.76000	0.08376	91.100	7.90	0.04	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	153.27000		0.15327		141.56000	0.14156	153.270	7.87	0.07	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	5,983.12000		5.98312		6,156.79000	6.15679	5,983.120	7.79	0.84	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	548.68000		0.54868		513.60000	0.51360	548.680	7.83	0.20	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	4,915.23000		4.91523		5,076.34000	5.07634	4,915.230	7.89	0.78	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,736.67000		1.73667		1,824.75000	1.82475	1,736.670	8.64	0.40	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			11.05625		87.89546		11.09307	87.73993		8.03	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	206.47000		0.20647		195.94000	0.19594	206.470	7.41	0.08	0.00	0	400.0

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R2030	On 04/05/2023	Bond Future	9.58	Call	476.25000	0.47625		454.77000	0.45477	476.250	7.46	0.16	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	539.22000	0.53922		515.41000	0.51541	539.220	7.46	0.17	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	627.56000	0.62756		600.63000	0.60063	627.560	7.49	0.19	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	856.27000	0.85627		822.10000	0.82210	856.270	7.62	0.24	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,430.20000	1.43020		1,380.46000	1.38046	1,430.200	7.86	0.35	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,156.37000	2.15637		2,225.98000	2.22598	2,156.370	8.46	0.42	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,763.44000	1.76344		1,823.30000	1.82330	1,763.440	8.73	0.35	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,309.08000	1.30908		1,356.37000	1.35637	1,309.080	9.17	0.27	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	950.71000	0.95071		986.98000	0.98698	950.710	9.66	0.21	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			10.94795	87.13023		10.97149	87.00729		9.60	0.00	195,520,236.12	2,244	95,617.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.65	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1.75000	0.00175		1.69000	0.00169	1.750	8.46	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	3.36000	0.00336		3.23000	0.00323	3.360	8.50	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	249.64000	0.24964		236.96000	0.23696	249.640	9.33	0.18	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	1,832.08000	1.83208		1,929.85000	1.92985	1,832.080	9.55	0.69	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	947.49000	0.94749		1,019.23000	1.01923	947.490	9.89	0.45	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	185.87000	0.18587		210.54000	0.21054	185.870	10.87	0.12	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.14152	84.28596		11.17333	84.12453		9.74	0.00	154,496,164.68	1,833	77,680.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	23.03000	0.02303		21.29000	0.02129	23.030	8.71	0.02	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	27.05000	0.02705		25.03000	0.02503	27.050	8.70	0.02	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	37.03000	0.03703		34.30000	0.03430	37.030	8.68	0.02	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	137.57000	0.13757		128.31000	0.12831	137.570	8.58	0.07	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,706.68000	5.70668		5,853.23000	5.85323	5,706.680	8.71	0.88	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,468.41000	5.46841		5,613.05000	5.61305	5,468.410	8.77	0.87	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	317.58000	0.31758		298.75000	0.29875	317.580	8.84	0.14	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,035.72000	4.03572		4,164.49000	4.16449	4,035.720	9.21	0.76	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,763.95000	3.76395		3,888.75000	3.88875	3,763.950	9.29	0.73	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	918.46000	0.91846		875.26000	0.87526	918.460	9.42	0.31	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,174.92000	1.17492		1,237.10000	1.23710	1,174.920	10.39	0.33	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	448.85000	0.44885		478.49000	0.47849	448.850	11.53	0.15	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.31527	85.73633		11.35731	85.52870		9.35	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	80.50000	0.08050		74.09000	0.07409	80.500	8.41	0.04	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	116.27000	0.11627		107.35000	0.10735	116.270	8.42	0.05	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	294.50000	0.29450		274.38000	0.27438	294.500	8.45	0.11	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,466.03000	6.46603		6,643.74000	6.64374	6,466.030	8.62	0.84	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	539.42000	0.53942		506.60000	0.50660	539.420	8.68	0.18	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	5,054.92000	5.05492		5,214.56000	5.21456	5,054.920	8.95	0.74	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,151.58000	1.15158		1,093.42000	1.09342	1,151.580	9.09	0.31	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,586.39000	1.58639		1,663.33000	1.66333	1,586.390	10.25	0.34	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	706.77000	0.70677		746.77000	0.74677	706.770	11.47	0.17	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.47623	83.16821		11.51021	83.00464		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			11.27306	88.01337		11.28080	87.96803		10.81	0.00	7,129,082.97	81	129,017.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.02000	0.00002		0.03000	0.00003	0.020	9.59	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.38000	0.00038		0.43000	0.00043	0.380	9.49	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	69.09000	0.06909		70.93000	0.07093	69.090	10.08	0.06	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,957.48000	3.95748	4,005.14000	4.00514	3,957.480	10.28	0.90	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,684.79000	1.68479	1,728.31000	1.72831	1,684.790	10.98	0.60	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	102.70000	0.10270	112.13000	0.11213	102.700	12.72	0.07	0.00	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.45674	84.84641		11.47120	84.76385		11.02	0.00	0.00	0	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	44.73000	0.04473	43.79000	0.04379	44.730	9.64	0.03	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	184.95000	0.18495	180.90000	0.18090	184.950	9.62	0.09	0.00	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	5,713.26000	5.71326	5,787.44000	5.78744	5,713.260	10.08	0.84	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,808.64000	3.80864	3,872.51000	3.87251	3,808.640	10.74	0.68	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,202.64000	1.20264	1,182.22000	1.18222	1,202.640	10.80	0.34	0.00	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	502.85000	0.50285	520.71000	0.52071	502.850	13.30	0.14	0.00	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.62586	86.30527		11.64876	86.17770		10.53	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	127.92000	0.12792	123.05000	0.12305	127.920	9.32	0.05	0.00	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	153.85000	0.15385	148.09000	0.14809	153.850	9.34	0.06	0.00	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	362.86000	0.36286	350.48000	0.35048	362.860	9.39	0.12	0.00	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	697.83000	0.69783	676.51000	0.67651	697.830	9.60	0.20	0.00	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	6,372.26000	6.37226	6,477.86000	6.47786	6,372.260	9.62	0.79	0.00	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,398.58000	1.39858	1,362.54000	1.36254	1,398.580	10.10	0.33	0.00	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,662.91000	4.66291	4,754.05000	4.75405	4,662.910	10.12	0.67	0.00	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,034.50000	2.03450	2,089.64000	2.08964	2,034.500	11.04	0.38	0.00	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	673.60000	0.67360	696.95000	0.69695	673.600	12.91	0.15	0.00	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.77489	83.40747		11.78989	83.32567		10.59	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	239.63000	0.23963	235.16000	0.23516	239.630	9.52	0.08	0.00	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	629.74000	0.62974	619.23000	0.61923	629.740	9.69	0.17	0.00	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	834.25000	0.83425	820.99000	0.82099	834.250	9.81	0.21	0.00	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,807.99000	1.80799	1,783.87000	1.78387	1,807.990	10.33	0.35	0.00	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,968.36000	1.96836	1,999.84000	1.99984	1,968.360	11.64	0.32	0.00	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,164.20000	1.16420	1,185.32000	1.18532	1,164.200	12.64	0.20	0.00	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			11.48242	79.41256		11.48002	79.42666		12.12	0.00	6,273,592.24	79	139,251.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.65000	0.00065		0.78000	0.00078	0.650	10.63	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,698.28000	3.69828	3,693.86000	3.69386	3,698.280	11.55	0.88	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	569.33000	0.56933	588.17000	0.58817	569.330	12.06	0.30	0.00	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,426.37000	1.42637	1,435.68000	1.43568	1,426.370	12.37	0.54	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	387.48000	0.38748	397.68000	0.39768	387.480	13.44	0.20	0.00	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.65610	80.60496		11.65957	80.58506		11.77	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future			11.81592	77.73438		11.82689	77.67288		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			11.96602		79.17885		11.96915	79.16165		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			11.57997		81.07509		11.60278	80.93186		12.79	0.00	0.00	0	124,081.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.01000		0.00001		0.01000	0.00001	0.010	11.47	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	30.23000		0.03023		28.88000	0.02888	30.230	11.44	0.03	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	231.31000		0.23131		260.78000	0.26078	231.310	14.27	0.13	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.74843		82.29255		11.77782	82.11231		12.42	0.00	0.00	0	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	300.07000		0.30007		283.59000	0.28359	300.070	11.12	0.12	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	401.70000		0.40170		380.77000	0.38077	401.700	11.31	0.15	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,028.78000		1.02878		984.94000	0.98494	1,028.780	12.02	0.29	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,730.72000		1.73072		1,666.35000	1.66635	1,730.720	12.42	0.41	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	1,001.57000		1.00157		1,053.54000	1.05354	1,001.570	14.23	0.24	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			11.90360		79.20071		11.94119	78.97534		12.56	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	190.34000		0.19034		177.86000	0.17786	190.340	11.14	0.07	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	851.63000		0.85163		807.91000	0.80791	851.630	11.55	0.22	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,224.16000		2.22416		2,316.75000	2.31675	2,224.160	13.23	0.37	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			12.04900		80.67272		12.08016	80.48952		12.04	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	293.01000		0.29301		280.05000	0.28005	293.010	10.84	0.08	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	745.69000		0.74569		717.19000	0.71719	745.690	11.02	0.18	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,007.78000		1.00778		971.76000	0.97176	1,007.780	11.22	0.22	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,098.39000		2.09839		2,036.73000	2.03673	2,098.390	11.80	0.37	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,129.64000		2.12964		2,193.17000	2.19317	2,129.640	13.34	0.31	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,339.84000		1.33984		1,383.41000	1.38341	1,339.840	14.41	0.21	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			11.58588		77.93443		11.60831	77.79153		13.51	0.00	5,143,672.38	66	88,266.0
R2044	On 03/11/2022	Bond Future			11.74548		79.10470		11.77417	78.92614		13.12	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	220.55000		0.22055		208.15000	0.20815	220.550	11.55	0.09	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,267.95000		1.26795		1,217.85000	1.21785	1,267.950	12.86	0.33	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.89216		76.08327		11.92863	75.86125		13.30	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.02916		77.49746		12.05956	77.31586		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			11.53173		81.11489		11.55365	80.97181		13.27	0.00	0.00	0	200,798.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.89000		0.00089		0.88000	0.00088	0.890	11.61	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	2.15000		0.00215		2.11000	0.00211	2.150	11.66	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	146.80000		0.14680		140.62000	0.14062	146.800	12.64	0.10	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	239.06000		0.23906		228.95000	0.22895	239.060	12.87	0.14	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	3,858.51000		3.85851		3,991.48000	3.99148	3,858.510	12.87	0.86	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.68991		77.90769		11.71797	77.72894		13.60	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.83527		79.24749		11.87091	79.02556		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			11.96267		76.28244		11.99239	76.10076		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			11.31482		67.45004		11.32178	67.41467		12.20	0.00	0.00	0	23,295.0
R209	On 03/11/2022	Bond Future			11.47938		65.31691		11.49232	65.25259		12.42	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	4.79000		0.00479		4.74000	0.00474	4.790	11.02	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	61.43000		0.06143		60.36000	0.06036	61.430	10.81	0.04	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,051.27000		8.05127		8,114.52000	8.11452	8,051.270	10.81	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,365.89000		3.36589		3,416.52000	3.41652	3,365.890	12.11	0.68	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,042.40000		1.04240		1,068.99000	1.06899	1,042.400	13.68	0.30	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.62671		66.44077		11.64704	66.34169		11.91	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.76235		64.52278		11.77568	64.45896		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			224.50247		224.50247		224.40908	224.40908			0.00	0.00	0	1,025.0
R210	On 03/11/2022	Bond Future			224.95008		224.95008		224.75922	224.75922			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			228.86724		228.86724		228.55734	228.55734			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			230.09076		230.09076		229.89906	229.89906			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			10.80853		82.16988		10.83217	82.05839		9.26	0.00	13,722,369.96	167	30,087.0
R213	On 03/11/2022	Bond Future			11.00470		79.86319		11.03688	79.71581		9.38	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	24.20000		0.02420		22.45000	0.02245	24.200	8.63	0.02	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	28.98000		0.02898		26.90000	0.02690	28.980	8.61	0.02	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,757.25000		5.75725		5,893.66000	5.89366	5,757.250	8.57	0.91	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,143.26000		5.14326		5,275.43000	5.27543	5,143.260	8.70	0.87	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,285.93000		4.28593		4,410.09000	4.41009	4,285.930	8.90	0.81	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,618.76000		3.61876		3,734.60000	3.73460	3,618.760	9.07	0.74	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.18462		81.23600		11.22754	81.04503		9.03	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	87.23000		0.08723		80.52000	0.08052	87.230	8.32	0.04	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,903.02000		5.90302		6,066.55000	6.06655	5,903.020	8.31	0.84	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,626.98000		4.62698		4,774.44000	4.77444	4,626.980	8.57	0.75	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	896.86000		0.89686		849.11000	0.84911	896.860	8.64	0.28	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	912.06000		0.91206		961.87000	0.96187	912.060	10.32	0.23	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.34355		79.19373		11.37803	79.04429		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	11.57211	64.47351		11.59404	64.35951		13.31	0.00	628,810,143.03	9,753	59,534.0
R214	On 03/11/2022	Bond Future	11.73144	62.15425		11.75944	62.01184		13.62	0.00	0.00	0	80.0
R214	On 02/02/2023	Bond Future	11.87783	63.22296		11.91331	63.04614		13.08	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	12.00644	61.10089		12.03599	60.95603		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 :											1,882,884,126.04	22,354	1 412 060.0
Grand Total:											1,882,884,126.04	22,354	1 412 060.0