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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On 04/08/2022	Index Future	809.22500		809.22500		813.96000	813.96000			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	821.51700		821.51700		826.33400	826.33400			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	835.57400		835.57400		840.48100	840.48100			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	850.85500		850.85500		855.85700	855.85700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	906.46500		906.46500		910.67400	910.67400			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	920.23400		920.23400		924.51800	924.51800			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	935.98000		935.98000		940.34600	940.34600			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	953.09700		953.09700		957.54900	957.54900			0.00	0.00	0	0.0
ALBI	On 04/08/2022	Index Future	807.50100		807.50100		810.48800	810.48800			0.00	0.00	0	138.0
ALBI	On 03/11/2022	Index Future	819.76700		819.76700		822.80900	822.80900			0.00	0.00	0	0.0
ALBI	On 02/02/2023	Index Future	833.79300		833.79300		836.89600	836.89600			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	849.04200		849.04200		852.20600	852.20600			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	12.43782		73.70292		12.41566	73.80643			0.00	0.00	0	350.0
ES33	On 03/11/2022	Bond Future	12.67077		71.04581		12.64704	71.15365			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future	12.89327		72.28081		12.86802	72.39256			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future	13.10265		69.83215		13.07594	69.94747			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	12.86169		71.44775		12.82874	71.62072			0.00	0.00	0	4,769.0
ES42	On 03/11/2022	Bond Future	13.07932		68.27988		13.04438	68.45815			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future	13.27996		69.46881		13.24310	69.65216			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future	13.47761		66.49705		13.43881	66.68525			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	796.25500		796.25500		799.21600	799.21600			0.00	0.00	0	1,110.0
GOVI	On 03/11/2022	GOVI	808.35000		808.35000		811.36600	811.36600			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI	822.18100		822.18100		825.25600	825.25600			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI	837.21700		837.21700		840.35400	840.35400			0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	161.04414		161.04414		161.67005	161.67005			0.00	0.00	0	10,068.0
I2025	On 03/11/2022	Bond Future	163.50597		163.50597		164.14744	164.14744			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future	164.65830		164.65830		165.31523	165.31523			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future	167.70998		167.70998		168.38232	168.38232			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	118.38722		118.38722		118.26553	118.26553			0.00	88,672,027.78	749	2,682.0
I2029	On 03/11/2022	Bond Future	118.94827		118.94827		118.82895	118.82895			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future	121.01293		121.01293		120.89492	120.89492			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	121.96983		121.96983		121.85163	121.85163			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	111.27474		111.27474		113.56921	113.56921			0.00	44,509,896.00	400	9,068.0
I2033	On 03/11/2022	Bond Future	111.64242		111.64242		113.97600	113.97600			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	113.57999		113.57999		115.95735	115.95735			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	114.31401		114.31401		116.73731	116.73731			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			124.62981		124.62981		125.66811	125.66811			0.00	12,462,981.00	100	4,802.0
I2038	On 03/11/2022	Bond Future			126.53515		126.53515		127.59391	127.59391			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future			126.83551		126.83551		127.91584	127.91584			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future			129.18700		129.18700		130.29001	130.29001			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			112.79931		112.79931		116.12133	116.12133			0.00	90,239,448.00	800	17,369.0
I2046	On 03/11/2022	Bond Future			112.56160		112.56160		115.93865	115.93865			0.00	0.00	0	1,566.0
I2046	On 02/02/2023	Bond Future			114.51599		114.51599		117.95480	117.95480			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future			114.61915		114.61915		118.12339	118.12339			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			113.65717		113.65717		115.27790	115.27790			0.00	84,447,277.31	743	12,053.0
I2050	On 03/11/2022	Bond Future			115.39418		115.39418		117.04399	117.04399			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future			115.29132		115.29132		116.97270	116.97270			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future			117.42883		117.42883		119.14361	119.14361			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			312.15600		312.15600		315.28100	315.28100			0.00	31,215,600.00	10	717.0
IGOV	On 03/11/2022	Index Future			316.97400		316.97400		320.15200	320.15200			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future			322.47400		322.47400		325.71000	325.71000			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future			328.44500		328.44500		331.74300	331.74300			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.08500		94.91500		5.07500	94.92500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.66000		94.34000		5.63000	94.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.83500		94.16500		5.78500	94.21500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			6.38000		93.62000		6.32000	93.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future			6.49000		93.51000		6.42000	93.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			7.03500		92.96500		6.94500	93.05500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.57000		92.43000		7.48000	92.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.04500		91.95500		7.94500	92.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.22500		91.77500		8.11000	91.89000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.26000		91.74000		8.16000	91.84000			0.00	0.00	0	172.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.45500		91.54500		8.34500	91.65500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.50500		91.49500		8.40500	91.59500			0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future			9.14739		106.18929		8.98125	106.79618		4.91	0.00	42,475,716.00	400	86,407.0
R186	On 04/08/2022	Bond Future	6.96	Call	0.00000		0.00000		0.00000	0.00000	0.000	4.61	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	0.00000		0.00000		0.22000	0.00022	0.000	3.39	0.00	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	77.77000		0.07777		45.00000	0.04500	77.770	5.87	0.09	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			9.36898		107.78635		9.18910	108.40631		4.78	0.00	0.00	0	12,945.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R186	On 03/11/2022	Bond Future	8.23	Call	123.23000		0.12323		177.38000	0.17738	123.230	4.73	0.09	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	2,128.31000		2.12831		1,715.13000	1.71513	2,128.310	4.69	0.70	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.56171		104.33643		9.36644	104.97005		4.90	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.74277		106.25031		9.53020	106.89768		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			329.57818		329.57818		329.73532	329.73532			0.00	0.00	0	809.0
R197	On 03/11/2022	Bond Future			334.61551		334.61551		334.78712	334.78712			0.00	0.00	0	6.0
R197	On 02/02/2023	Bond Future			331.67627		331.67627		331.85912	331.85912			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			337.82689		337.82689		338.01967	338.01967			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			241.31088		241.31088		242.53318	242.53318			0.00	0.00	0	6,833.0
R202	On 03/11/2022	Bond Future			244.99894		244.99894		246.24893	246.24893			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			244.60501		244.60501		245.88278	245.88278			0.00	0.00	0	0.0
R202	On 04/05/2023	Bond Future			249.13915		249.13915		250.44540	250.44540			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			6.61945		104.03483		6.61076	104.03954		0.66	0.00	0.00	0	26,742.0
R2023	On 03/11/2022	Bond Future			7.03216		101.68092		7.00392	101.68954		0.40	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			10.75003		86.32810		10.66664	86.71172		8.26	0.00	120,773,011.90	1,399	91,419.0
R2030	On 04/08/2022	Bond Future	8.30	Call	0.00000		0.00000		0.00000	0.00000	0.000	6.81	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	0.00000		0.00000		0.00000	0.00000	0.000	5.97	0.00	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	476.68000		0.47668		422.65000	0.42265	476.680	8.87	0.33	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.96034		87.62744		10.87211	88.02018		8.18	0.00	1,840,176.24	21	19,520.0
R2030	On 03/11/2022	Bond Future	9.70	Call	131.75000		0.13175		153.45000	0.15345	131.750	7.75	0.08	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	429.38000		0.42938		493.91000	0.49391	429.380	7.82	0.20	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	761.73000		0.76173		640.25000	0.64025	761.730	9.03	0.27	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.15539		85.12264		11.06200	85.52472		8.48	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	67.32000		0.06732		60.63000	0.06063	67.320	8.41	0.03	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	113.14000		0.11314		105.05000	0.10505	113.140	8.38	0.05	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.66	Put	7,024.27000		7.02427		6,615.35000	6.61535	7,024.270	8.12	0.89	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	367.46000		0.36746		363.24000	0.36324	367.460	8.05	0.14	0.00	0	400.0
R2030	On 02/02/2023	Bond Future	9.94	Put	5,857.61000		5.85761		5,453.88000	5.45388	5,857.610	8.00	0.84	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	2,215.38000		2.21538		1,914.86000	1.91486	2,215.380	8.62	0.49	0.00	0	400.0
R2030	On 04/05/2023	Bond Future			11.34496		86.68544		11.24625	87.09670		8.34	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	177.44000		0.17744		145.36000	0.14536	177.440	8.03	0.07	0.00	0	400.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 04/05/2023	Bond Future	9.58	Call	379.55000	0.37955		325.63000	0.32563	379.550	7.95	0.13	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	424.69000	0.42469		368.41000	0.36841	424.690	7.93	0.14	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	485.99000	0.48599		427.19000	0.42719	485.990	7.91	0.15	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	630.34000	0.63034		568.02000	0.56802	630.340	7.86	0.19	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,028.80000	1.02880		1,010.64000	1.01064	1,028.800	7.87	0.28	0.00	0	500.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,657.39000	2.65739		2,338.73000	2.33873	2,657.390	8.42	0.49	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	2,175.69000	2.17569		1,892.01000	1.89201	2,175.690	8.66	0.42	0.00	0	400.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,608.62000	1.60862		1,371.86000	1.37186	1,608.620	9.04	0.33	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	1,153.71000	1.15371		963.18000	0.96318	1,153.710	9.48	0.25	0.00	0	500.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future			11.18910	85.88213		11.11016	86.28795		9.49	0.00	109,156,187.23	1,271	98,337.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	0.00000	0.00000		0.00000	0.00000	0.000	8.16	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	0.00000	0.00000		0.02000	0.00002	0.000	7.40	0.00	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.80	Call	0.01000	0.00001		0.05000	0.00005	0.010	7.31	0.00	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.50	Call	32.72000	0.03272		60.48000	0.06048	32.720	8.36	0.04	0.00	0	900.0	
R2032	On 04/08/2022	Bond Future	10.70	Put	2,684.45000	2.68445		2,349.68000	2.34968	2,684.450	8.82	0.88	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.00	Put	1,491.11000	1.49111		1,255.36000	1.25536	1,491.110	9.49	0.66	0.00	0	7,500.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	304.19000	0.30419		239.56000	0.23956	304.190	10.72	0.21	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			11.39270	83.02258		11.30960	83.43770		9.86	0.00	16,355,448.26	197	76,253.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	10.04000	0.01004		11.82000	0.01182	10.040	9.01	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	11.98000	0.01198		14.09000	0.01409	11.980	9.01	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	16.91000	0.01691		19.87000	0.01987	16.910	8.99	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	71.43000	0.07143		83.38000	0.08338	71.430	8.93	0.04	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,852.86000	6.85286		6,457.42000	6.45742	6,852.860	8.90	0.93	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,594.17000	6.59417		6,201.29000	6.20129	6,594.170	8.89	0.93	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	157.44000	0.15744		182.58000	0.18258	157.440	8.89	0.08	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,998.82000	4.99882		4,631.92000	4.63192	4,998.820	9.07	0.85	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,687.84000	4.68784		4,328.35000	4.32835	4,687.840	9.13	0.83	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	514.26000	0.51426		582.93000	0.58293	514.260	9.22	0.21	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	1,574.39000	1.57439		1,372.15000	1.37215	1,574.390	10.26	0.42	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	593.14000	0.59314		494.47000	0.49447	593.140	11.29	0.19	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future			11.57877	84.44634		11.49141	84.87103		9.91	0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	70.31000	0.07031		57.83000	0.05783	70.310	9.24	0.03	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	99.09000	0.09909		82.55000	0.08255	99.090	9.24	0.04	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	232.83000	0.23283		206.93000	0.20693	232.830	9.18	0.09	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	7,628.27000	7.62827		7,174.08000	7.17408	7,628.270	9.15	0.88	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	387.80000	0.38780		357.96000	0.35796	387.800	9.14	0.13	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	6,056.66000	6.05666		5,636.95000	5.63695	6,056.660	9.10	0.81	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	793.20000	0.79320		806.29000	0.80629	793.200	9.21	0.24	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	2,038.02000	2.03802		1,787.45000	1.78745	2,038.020	10.30	0.41	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	899.74000	0.89974		754.90000	0.75490	899.740	11.38	0.21	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.75532	81.83740		11.66360	82.27159		10.30	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			11.45927		86.93214		11.42560	87.12616		10.61	0.00	8,693,214.00	100	129,029.0
R2035	On 04/08/2022	Bond Future	9.53	Call	0.00000		0.00000		0.00000	0.00000	0.000	9.38	0.00	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	0.01000		0.00001		0.02000	0.00002	0.010	9.36	0.00	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	7.00000		0.00700		13.23000	0.01323	7.000	9.34	0.01	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,929.02000		4.92902		4,747.28000	4.74728	4,929.020	9.46	0.98	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	2,239.02000		2.23902		2,137.92000	2.13792	2,239.020	10.05	0.78	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	96.37000		0.09637		104.20000	0.10420	96.370	11.70	0.07	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.65006		83.75222		11.61443	83.95233		11.10	0.00	0.00	0	3,720.0
R2035	On 03/11/2022	Bond Future	9.82	Call	22.51000		0.02251		22.84000	0.02284	22.510	9.85	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	106.94000		0.10694		110.07000	0.11007	106.940	9.86	0.05	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,620.02000		6.62002		6,427.66000	6.42766	6,620.020	9.94	0.90	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	4,491.79000		4.49179		4,314.63000	4.31463	4,491.790	10.38	0.76	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	762.10000		0.76210		788.27000	0.78827	762.100	10.46	0.26	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	585.80000		0.58580		528.85000	0.52885	585.800	12.93	0.17	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.82827		85.18745		11.79067	85.39345		11.19	0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future	9.81	Call	120.15000		0.12015		90.12000	0.09012	120.150	10.18	0.05	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	142.27000		0.14227		108.33000	0.10833	142.270	10.18	0.05	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.30	Call	316.80000		0.31680		258.96000	0.25896	316.800	10.19	0.10	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.64	Call	567.41000		0.56741		505.99000	0.50599	567.410	10.19	0.17	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	10.66	Put	7,350.82000		7.35082		7,085.23000	7.08523	7,350.820	10.19	0.83	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,100.30000		1.10030		1,047.77000	1.04777	1,100.300	10.44	0.28	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,478.64000		5.47864		5,220.60000	5.22060	5,478.640	10.45	0.72	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,558.47000		2.55847		2,366.18000	2.36618	2,558.470	11.48	0.44	0.00	0	400.0
R2035	On 02/02/2023	Bond Future	13.22	Put	858.59000		0.85859		750.07000	0.75007	858.590	13.15	0.18	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.98881		82.25182		11.94933	82.46334		11.74	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	293.44000		0.29344		192.29000	0.19229	293.440	10.94	0.08	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	10.42	Call	650.29000		0.65029		481.42000	0.48142	650.290	10.92	0.16	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	10.60	Call	814.74000		0.81474		624.11000	0.62411	814.740	10.92	0.19	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,577.17000		1.57717		1,376.09000	1.37609	1,577.170	11.02	0.31	0.00	0	500.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,506.88000		2.50688		2,176.56000	2.17656	2,506.880	12.27	0.37	0.00	0	400.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,504.01000		1.50401		1,245.66000	1.24566	1,504.010	13.15	0.24	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			11.62278		78.59462		11.59932	78.73045		11.91	0.00	0.00	0	140,356.0
R2037	On 04/08/2022	Bond Future	10.10	Call	0.03000		0.00003		0.05000	0.00005	0.030	10.49	0.00	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,392.10000		4.39210		4,268.42000	4.26842	4,392.100	10.96	0.96	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	234.63000		0.23463		276.10000	0.27610	234.630	11.42	0.17	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,746.06000		1.74606		1,679.90000	1.67990	1,746.060	11.77	0.67	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	420.76000		0.42076		408.06000	0.40806	420.760	12.73	0.25	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.80144		79.77773		11.77651	79.91869		11.84	0.00	0.00	0	2,000.0
R2037	On 02/02/2023	Bond Future			11.96797		76.88835		11.94160	77.03409		12.63	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
R2037	On 04/05/2023	Bond Future			12.12712		78.30095		12.09939	78.45100		12.59	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			11.72589		80.16572		11.69717	80.34342		12.56	0.00	174,200,109.56	2,173	127,000.0
R2040	On 04/08/2022	Bond Future	9.70	Call	0.00000		0.00000		0.00000	0.00000	0.000	11.10	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	3.78000		0.00378		7.15000	0.00715	3.780	11.03	0.00	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	235.33000		0.23533		250.59000	0.25059	235.330	13.49	0.15	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.89957		81.37249		11.86920	81.55601		12.49	0.00	0.00	0	4,465.0
R2040	On 03/11/2022	Bond Future	10.70	Call	183.60000		0.18360		188.44000	0.18844	183.600	11.11	0.08	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	10.80	Call	244.05000		0.24405		250.77000	0.25077	244.050	11.17	0.10	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	11.20	Call	681.14000		0.68114		701.61000	0.70161	681.140	11.63	0.22	0.00	0	1,100.0
R2040	On 03/11/2022	Bond Future	11.50	Call	1,254.93000		1.25493		1,291.43000	1.29143	1,254.930	12.07	0.35	0.00	0	1,500.0
R2040	On 03/11/2022	Bond Future	12.52	Put	1,114.38000		1.11438		1,039.26000	1.03926	1,114.380	13.84	0.27	0.00	0	1,100.0
R2040	On 02/02/2023	Bond Future			12.06161		78.26015		12.02960	78.44925		13.34	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future	10.21	Call	191.00000		0.19100		149.37000	0.14937	191.000	12.13	0.06	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	10.96	Call	728.67000		0.72867		634.70000	0.63470	728.670	12.15	0.19	0.00	0	400.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,669.51000		2.66951		2,393.76000	2.39376	2,669.510	13.76	0.42	0.00	0	400.0
R2040	On 04/05/2023	Bond Future			12.21609		79.69820		12.18252	79.89244		13.31	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	374.01000		0.37401		250.97000	0.25097	374.010	12.40	0.09	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	10.73	Call	805.32000		0.80532		607.11000	0.60711	805.320	12.38	0.18	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,015.45000		1.01545		792.14000	0.79214	1,015.450	12.37	0.21	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	11.48	Call	1,914.60000		1.91460		1,687.79000	1.68779	1,914.600	12.53	0.34	0.00	0	500.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,591.10000		2.59110		2,260.97000	2.26097	2,591.100	14.01	0.35	0.00	0	400.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,636.23000		1.63623		1,372.76000	1.37276	1,636.230	14.94	0.24	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			11.70222		77.19799		11.67820	77.34908		13.22	0.00	0.00	0	88,736.0
R2044	On 03/11/2022	Bond Future			11.86586		78.36012		11.84041	78.51652		13.15	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future	10.60	Call	150.13000		0.15013		152.52000	0.15252	150.130	11.69	0.07	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	909.88000		0.90988		930.58000	0.93058	909.880	12.40	0.28	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			12.01807		75.32136		11.99121	75.48281		14.07	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			12.16265		76.70549		12.13447	76.87150		14.04	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			11.65427		80.32098		11.62977	80.47856		12.95	0.00	401,604,900.00	5,000	213,341.0
R2048	On 04/08/2022	Bond Future	10.20	Call	0.05000		0.00005		0.09000	0.00009	0.050	11.39	0.00	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.30	Call	0.14000		0.00014		0.25000	0.00025	0.140	11.38	0.00	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	10.90	Call	35.51000		0.03551		47.47000	0.04747	35.510	11.91	0.03	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	11.00	Call	68.82000		0.06882		88.34000	0.08834	68.820	12.04	0.06	0.00	0	1,200.0
R2048	On 04/08/2022	Bond Future	11.00	Put	4,482.18000		4.48218		4,344.12000	4.34412	4,482.180	12.04	0.94	0.00	0	50.0
R2048	On 03/11/2022	Bond Future			11.81687		77.10478		11.79091	77.26774		13.61	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.96809		78.42625		11.94071	78.59425		13.76	0.00	0.00	0	0.0



Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
R2048	On 04/05/2023	Bond Future			12.10319	75.43025		12.07448	75.60296		14.54	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			11.46696	66.68315		11.44277	66.80422		12.00	0.00	0.00	0	23,295.0
R209	On 03/11/2022	Bond Future			11.63666	64.54119		11.61106	64.66655		12.52	0.00	0.00	0	4,520.0
R209	On 03/11/2022	Bond Future	9.25	Call	2.03000	0.00203		1.97000	0.00197	2.030	11.10	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	37.49000	0.03749		37.49000	0.03749	37.490	11.12	0.02	0.00	0	3,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,803.05000	8.80305	8,677.69000	8.67769	8,803.050		11.12	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,833.00000	3.83300	3,718.52000	3.71852	3,833.000		11.73	0.76	0.00	0	7,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	1,202.41000	1.20241	1,133.12000	1.13312	1,202.410		13.40	0.35	0.00	0	3,500.0
R209	On 02/02/2023	Bond Future			11.79065	65.64794		11.76368	65.77741		12.67	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.93521	63.70209		11.90695	63.83524		13.26	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			220.62007	220.62007		222.68525	222.68525			0.00	0.00	0	1,068.0
R210	On 03/11/2022	Bond Future			221.01825	221.01825		223.12309	223.12309			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			224.85514	224.85514		227.00281	227.00281			0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			225.96056	225.96056		228.15152	228.15152			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			11.04452	81.06590		10.96560	81.43287		9.05	0.00	0.00	0	30,919.0
R213	On 03/11/2022	Bond Future			11.25063	78.74577		11.16748	79.12127		9.38	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	12.67000	0.01267		13.91000	0.01391	12.670	9.06	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	15.49000	0.01549		16.69000	0.01669	15.490	9.06	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,791.90000	6.79190	6,425.15000	6.42515	6,791.900		8.81	0.94	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	6,132.46000	6.13246	5,769.98000	5.76998	6,132.460		8.75	0.92	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	5,181.89000	5.18189	4,845.47000	4.84547	5,181.890		8.67	0.89	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	4,423.45000	4.42345	4,110.22000	4.11022	4,423.450		8.70	0.84	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.44311	80.09486		11.35553	80.47909		9.36	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	71.64000	0.07164		61.92000	0.06192	71.640	9.00	0.03	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,925.53000	6.92553	6,525.52000	6.52552	6,925.530		8.76	0.88	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,519.68000	5.51968	5,123.93000	5.12393	5,519.680		8.74	0.81	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	618.79000	0.61879	609.69000	0.60969	618.790		8.78	0.21	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	1,191.39000	1.19139	977.35000	0.97735	1,191.390		10.40	0.29	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.61774	78.01543		11.52571	78.40837		9.66	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	11.69446	63.84171		11.65987	64.01929		13.03	0.00	231,298,515.33	3,623	80,524.0
R214	On 03/11/2022	Bond Future	11.85788	61.51532		11.82152	61.69797		13.68	0.00	0.00	0	80.0
R214	On 02/02/2023	Bond Future	12.00978	62.56948		11.97167	62.75707		13.84	0.00	0.00	0	0.0
R214	On 04/05/2023	Bond Future	12.14576	60.42273		12.10600	60.61503		14.58	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>1,457,944,508.61</b>	<b>16,986</b>	<b>1 462 349.0</b>
<b>Grand Total:</b>											<b>1,457,944,508.61</b>	<b>16,986</b>	<b>1 462 349.0</b>