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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2022

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 03/11/2022	Index Future	841.82600	841.82600		837.93600	837.93600				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	856.50000	856.50000		852.54800	852.54800				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	873.13200	873.13200		869.11000	869.11000				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	890.78400	890.78400		886.68500	886.68500				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	906.63500	906.63500		902.46100	902.46100				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	972.96300	972.96300		972.51600	972.51600				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	989.92300	989.92300		989.47500	989.47500				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,009.14500	1,009.14500		1,008.69600	1,008.69600				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,029.54800	1,029.54800		1,029.09500	1,029.09500				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,047.86700	1,047.86700		1,047.40400	1,047.40400				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	870.58700	870.58700		860.47900	860.47900				0.00	0.00	0	138.0
ALBI	On 02/02/2023	Index Future	885.76200	885.76200		875.48400	875.48400				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	902.96100	902.96100		892.49100	892.49100				0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
ALBI	On 03/08/2023	Index Future		921.21700	921.21700		910.53900	910.53900			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		937.60900	937.60900		926.73900	926.73900			0.00	0.00	0	0.0
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 03/11/2022	Bond Future		11.61276	76.08604		11.79660	75.17514			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		11.78454	77.43146		11.97607	76.50500			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		11.92861	75.16273		12.12796	74.21869			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.06531	76.70384		12.27291	75.74088			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.25390	74.29075		12.47064	73.31024			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 03/11/2022	Bond Future		11.91571	74.66637		12.08877	73.65480			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.06458	75.98800		12.24433	74.95904			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.19605	73.22178		12.38275	72.17320			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.31738	74.72561		12.51106	73.65606			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.48143	71.80562		12.68318	70.71659			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 03/11/2022	GOVI		858.61900	858.61900		848.52100	848.52100			0.00	25,758,570.00	3	866.0
GOVI	On 02/02/2023	GOVI		873.58500	873.58500		863.31800	863.31800			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		890.54800	890.54800		880.08900	880.08900			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		908.55300	908.55300		897.88600	897.88600			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		924.72000	924.72000		913.86100	913.86100			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		166.12166	166.12166		166.28257	166.28257			0.00	0.00	0	7,599.0
I2025	On 02/02/2023	Bond Future		167.35801	167.35801		167.52289	167.52289			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		170.64895	170.64895		170.81848	170.81848			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.37645	172.37645		172.55028	172.55028			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		175.47817	175.47817		175.65464	175.65464			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 03/11/2022	Bond Future		121.50488	121.50488		121.48828	121.48828			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		123.65263	123.65263		123.63652	123.63652			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		124.78477	124.78477		124.76940	124.76940			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
I2029	On 03/08/2023	Bond Future	127.33723		127.33723		127.32218	127.32218			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	128.28400		128.28400		128.26837	128.26837			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 03/11/2022	Bond Future	114.92664		114.92664		115.01554	115.01554			0.00	0.00	0	1,267.0
I2033	On 02/02/2023	Bond Future	116.95783		116.95783		117.04906	117.04906			0.00	20,350,662.42	174	6,141.0
I2033	On 04/05/2023	Bond Future	117.87251		117.87251		117.96647	117.96647			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	120.28343		120.28343		120.37989	120.37989			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	121.01426		121.01426		121.11212	121.11212			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future	131.09328		131.09328		131.07274	131.07274			0.00	0.00	0	5,346.0
I2038	On 02/02/2023	Bond Future	131.49807		131.49807		131.47810	131.47810			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	134.08468		134.08468		134.06539	134.06539			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	134.84471		134.84471		134.82570	134.82570			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	137.27005		137.27005		137.25036	137.25036			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 03/11/2022	Bond Future	117.32778		117.32778		117.70051	117.70051			0.00	0.00	0	15,983.0
I2046	On 02/02/2023	Bond Future	119.40188		119.40188		119.78205	119.78205			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	119.70932		119.70932		120.09777	120.09777			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	122.15902		122.15902		122.55613	122.55613			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	122.24309		122.24309		122.64709	122.64709			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 03/11/2022	Bond Future	121.15168		121.15168		121.13262	121.13262			0.00	0.00	0	9,910.0
I2050	On 02/02/2023	Bond Future	121.16954		121.16954		121.15088	121.15088			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	123.55289		123.55289		123.53499	123.53499			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	123.87808		123.87808		123.86057	123.86057			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	126.10618		126.10618		126.08771	126.08771			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 03/11/2022	Index Future	325.73400		325.73400		325.91500	325.91500			0.00	0.00	0	703.0
IGOV	On 02/02/2023	Index Future	331.49100		331.49100		331.67700	331.67700			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	338.00500		338.00500		338.19700	338.19700			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	344.91400		344.91400		345.11100	345.11100			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	351.12600		351.12600		351.32600	351.32600			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.74500		94.25500		5.74500	94.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.79500		94.20500		5.81500	94.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.34000		93.66000		6.37000	93.63000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.42000		93.58000		6.47000	93.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.79500		93.20500		6.91500	93.08500			0.00	0.00	0	68.0

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
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future			6.86000		93.14000		7.00000	93.00000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.13000		92.87000		7.29000	92.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.31000		92.69000		7.50000	92.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.42500		92.57500		7.66500	92.33500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.36000		92.64000		7.56000	92.44000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.44000		92.56000		7.67000	92.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.41000		92.59000		7.61000	92.39000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			8.60298		110.45880		8.74922	109.94200		5.47	0.00	205,895,203.20	1,864	64,504.0
R186	On 03/11/2022	Bond Future	8.23	Call	587.81000		0.58781		475.83000	0.47583	587.810	5.32	0.32	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	706.20000		0.70620		913.23000	0.91323	706.200	5.55	0.35	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			8.72455		107.08757		8.88221	106.56249		5.53	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.79630		109.17260		8.96689	108.63824		5.20	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			8.84707		106.08134		9.03255	105.53677		5.07	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.00274		107.96216		9.20601	107.40758		4.71	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 03/11/2022	Bond Future			336.97630		336.97630		336.95375	336.95375			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			334.10916		334.10916		334.08850	334.08850			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.68267		340.68267		340.66434	340.66434			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.50867		338.50867		338.49172	338.49172			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			344.59399		344.59399		344.57574	344.57574			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 03/11/2022	Bond Future			251.17132		251.17132		251.24672	251.24672			0.00	0.00	0	6,140.0
R202	On 02/02/2023	Bond Future			250.92416		250.92416		251.00245	251.00245			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			255.85917		255.85917		255.94106	255.94106			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.23558		256.23558		256.32042	256.32042			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			260.84448		260.84448		260.93018	260.93018			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 03/11/2022	Bond Future			7.10530		101.65858		7.28409	101.60403		0.46	0.00	0.00	0	24,229.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			9.93014		92.35981		10.16176	91.26738		9.24	0.00	27,246,143.95	295	67,557.0
R2030	On 03/11/2022	Bond Future	9.70	Call	1,067.71000		1.06771		723.10000	0.72310	1,067.710	8.76	0.40	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	2,327.75000		2.32775		1,692.76000	1.69276	2,327.750	9.19	0.63	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	104.15000		0.10415		161.37000	0.16137	104.150	10.79	0.05	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.06652		89.96454		10.30964	88.85372		9.44	0.00	0.00	0	5,200.0

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R2030	On 02/02/2023	Bond Future	8.81	Call	476.71000	0.47671	345.67000	0.34567	476.710	9.20	0.16	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	684.34000	0.68434	502.40000	0.50240	684.340	9.07	0.22	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	3,354.47000	3.35447	4,081.92000	4.08192	3,354.470	9.09	0.62	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	1,781.59000	1.78159	1,333.53000	1.33353	1,781.590	9.16	0.44	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	2,601.73000	2.60173	3,217.35000	3.21735	2,601.730	9.22	0.53	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	777.73000	0.77773	1,004.14000	1.00414	777.730	10.30	0.21	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	6,311.37000	6.31137	5,390.95000	5.39095	6,311.370	10.49	0.82	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	7,033.85000	7.03385	6,081.33000	6.08133	7,033.850	10.70	0.85	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.17718	91.71715	10.43247	90.58552		9.13	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	924.64000	0.92464	714.06000	0.71406	924.640	8.78	0.24	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,598.44000	1.59844	1,251.98000	1.25198	1,598.440	8.67	0.36	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,750.87000	1.75087	1,363.97000	1.36397	1,750.870	8.70	0.38	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,948.70000	1.94870	1,516.29000	1.51629	1,948.700	8.74	0.41	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	2,383.33000	2.38333	1,886.67000	1.88667	2,383.330	8.81	0.47	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	3,387.43000	3.38743	2,745.94000	2.74594	3,387.430	9.07	0.58	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	4,016.42000	4.01642	3,306.38000	3.30638	4,016.420	9.25	0.63	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,128.79000	1.12879	1,392.85000	1.39285	1,128.790	9.85	0.24	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	906.63000	0.90663	1,124.74000	1.12474	906.630	10.10	0.20	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	653.24000	0.65324	815.72000	0.81572	653.240	10.49	0.15	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	457.53000	0.45753	574.94000	0.57494	457.530	10.91	0.11	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	424.64000	0.42464	545.29000	0.54529	424.640	10.91	0.10	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.28176	89.56839	10.55048	88.41439		9.05	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	3,424.24000	3.42424	2,799.52000	2.79952	3,424.240	8.98	0.54	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	4,058.52000	4.05852	3,367.89000	3.36789	4,058.520	9.16	0.60	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	696.63000	0.69663	868.80000	0.86880	696.630	10.72	0.14	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	532.05000	0.53205	697.76000	0.69776	532.050	10.72	0.11	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.43898	91.15604	10.72215	89.98122		8.58	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future			10.38006	88.27778	10.61067	87.04253		11.10	0.00	2,560,055.62	29	157,106.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	166.58000	0.16658	100.88000	0.10088	166.580	9.99	0.09	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	191.11000	0.19111	116.37000	0.11637	191.110	9.99	0.10	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	249.31000	0.24931	153.43000	0.15343	249.310	9.97	0.12	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	788.86000	0.78886	493.06000	0.49306	788.860	10.37	0.29	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	2,636.04000	2.63604	3,466.34000	3.46634	2,636.040	10.58	0.62	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	2,473.81000	2.47381	3,272.48000	3.27248	2,473.810	10.65	0.59	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	1,392.94000	1.39294	924.21000	0.92421	1,392.940	10.71	0.43	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	1,585.47000	1.58547	2,179.24000	2.17924	1,585.470	11.09	0.44	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	1,435.72000	1.43572	1,988.80000	1.98880	1,435.720	11.19	0.41	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	2,773.94000	2.77394	2,030.24000	2.03024	2,773.940	11.35	0.64	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	364.03000	0.36403	543.70000	0.54370	364.030	12.49	0.13	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	308.82000	0.30882	464.48000	0.46448	308.820	12.63	0.12	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	86.49000	0.08649	135.70000	0.13570	86.490	13.66	0.04	0.00	0	750.0	

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 02/02/2023	Bond Future			10.51621	89.81782		10.75674	88.56172		11.06	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	551.53000	0.55153		392.06000	0.39206	551.530	10.33	0.17	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	699.65000	0.69965		503.63000	0.50363	699.650	10.30	0.20	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	1,314.69000	1.31469		956.78000	0.95678	1,314.690	10.36	0.32	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	3,696.62000	3.69662		4,488.90000	4.48890	3,696.620	10.51	0.60	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,924.87000	1.92487		1,437.15000	1.43715	1,924.870	10.55	0.42	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	2,723.23000	2.72323		3,361.88000	3.36188	2,723.230	10.80	0.49	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	3,132.62000	3.13262		2,443.12000	2.44312	3,132.620	10.98	0.56	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	743.76000	0.74376		961.92000	0.96192	743.760	12.33	0.17	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	298.69000	0.29869		395.11000	0.39511	298.690	13.39	0.08	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.62585	87.40595		10.87677	86.12616		11.35	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	3,327.47000	3.32747		2,666.41000	2.66641	3,327.470	11.23	0.52	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	5,664.20000	5.66420		4,775.43000	4.77543	5,664.200	11.99	0.68	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	341.19000	0.34119		461.73000	0.46173	341.190	13.47	0.07	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.72599	89.17904		10.98783	87.87391		10.89	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	7,433.42000	7.43342		6,450.10000	6.45010	7,433.420	11.71	0.73	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			10.87841	86.60510		11.15239	85.27648		10.81	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future			10.63751	89.72200		10.83613	88.50335		12.47	0.00	99,232,532.00	1,106	59,698.0
R2035	On 03/11/2022	Bond Future	9.82	Call	375.78000	0.37578		238.39000	0.23839	375.780	11.30	0.15	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	1,164.02000	1.16402		790.35000	0.79035	1,164.020	11.83	0.35	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	2,316.71000	2.31671		2,997.50000	2.99750	2,316.710	12.20	0.52	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	1,270.04000	1.27004		1,715.91000	1.71591	1,270.040	12.83	0.34	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	3,664.59000	3.66459		2,862.75000	2.86275	3,664.590	12.93	0.69	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	77.65000	0.07765		121.10000	0.12110	77.650	15.40	0.03	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			10.76929	91.28637		10.97581	90.04713		12.57	0.00	2,120,034,656.88	23,224	95,400.0
R2035	On 02/02/2023	Bond Future	9.81	Call	892.10000	0.89210		656.97000	0.65697	892.100	11.55	0.22	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	1,002.58000	1.00258		743.67000	0.74367	1,002.580	11.55	0.24	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,788.76000	1.78876		1,338.25000	1.33825	1,788.760	11.81	0.37	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	2,694.61000	2.69461		2,096.60000	2.09660	2,694.610	12.14	0.48	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	3,420.83000	3.42083		4,052.74000	4.05274	3,420.830	12.16	0.52	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	4,065.93000	4.06593		3,296.84000	3.29684	4,065.930	12.64	0.60	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,365.30000	2.36530		2,831.66000	2.83166	2,365.300	12.65	0.40	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	977.45000	0.97745		1,189.52000	1.18952	977.450	13.88	0.19	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	269.50000	0.26950		360.90000	0.36090	269.500	15.22	0.06	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			10.87076	88.56079		11.08513	87.29828		12.90	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	1,400.36000	1.40036		1,102.59000	1.10259	1,400.360	12.05	0.27	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	2,562.23000	2.56223		2,042.71000	2.04271	2,562.230	12.33	0.41	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	3,038.22000	3.03822		2,451.35000	2.45135	3,038.220	12.49	0.45	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	4,849.03000	4.84903		4,058.60000	4.05860	4,849.030	13.10	0.59	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,188.40000	1.18840		1,387.14000	1.38714	1,188.400	14.65	0.19	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	667.79000	0.66779		819.31000	0.81931	667.790	15.30	0.11	0.00	0	491.0

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
R2035	On 03/08/2023	Bond Future			10.96504	90.35631		11.18775	89.06874		12.55	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.10675	87.46129		11.33867	86.15056		12.58	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 03/11/2022	Bond Future			10.77325	85.92261		10.96098	84.74826		13.34	0.00	71,573,534.13	833	66,983.0
R2037	On 02/02/2023	Bond Future			10.89519	83.16477		11.08993	81.97059		14.19	0.00	659,496,626.10	7,930	71,477.0
R2037	On 02/02/2023	Bond Future	11.10	Call	3,932.65000	3.93265	3,209.58000	3.20958	3,932.650	14.33	0.58	0.00	0	636.0	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,185.17000	1.18517	1,415.24000	1.41524	1,185.170	15.65	0.22	0.00	0	636.0	
R2037	On 04/05/2023	Bond Future			10.99748	84.78570		11.19930	83.56905		13.88	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	4,027.18000	4.02718	3,345.88000	3.34588	4,027.180	13.63	0.53	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	11.78	Call	6,772.58000	6.77258	5,878.00000	5.87800	6,772.580	14.55	0.69	0.00	0	400.0	
R2037	On 04/05/2023	Bond Future	13.73	Put	462.97000	0.46297	578.50000	0.57850	462.970	16.47	0.08	0.00	0	400.0	
R2037	On 03/08/2023	Bond Future			11.09520	82.24670		11.30462	81.00584		14.23	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.22518	83.70363		11.44263	82.44049		13.56	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 03/11/2022	Bond Future			10.86412	88.03041		11.04134	86.82991		14.17	0.00	25,352,758.08	288	62,312.0
R2040	On 03/11/2022	Bond Future	10.10	Call	485.87000	0.48587	0.00000	0.00000	485.870	12.88	0.17	33,897,525.09	2,250	2,250.0	
R2040	On 03/11/2022	Bond Future	10.70	Call	1,794.48000	1.79448	1,307.09000	1.30709	1,794.480	13.67	0.44	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	10.80	Call	2,122.26000	2.12226	1,574.16000	1.57416	2,122.260	13.83	0.48	95,506,029.86	2,250	848.0	
R2040	On 03/11/2022	Bond Future	11.20	Call	3,706.65000	3.70665	2,938.15000	2.93815	3,706.650	14.52	0.66	0.00	0	1,078.0	
R2040	On 03/11/2022	Bond Future	11.30	Call	4,158.97000	4.15897	3,343.08000	3.34308	4,158.970	14.70	0.70	70,862,100.88	1,160	0.0	
R2040	On 03/11/2022	Bond Future	11.50	Call	5,113.22000	5.11322	4,214.04000	4.21404	5,113.220	15.06	0.76	0.00	0	1,500.0	
R2040	On 03/11/2022	Bond Future	12.00	Call	7,681.21000	7.68121	6,636.50000	6.63650	7,681.210	15.95	0.88	89,428,501.19	1,160	0.0	
R2040	On 03/11/2022	Bond Future	12.52	Put	180.09000	0.18009	255.37000	0.25537	180.090	16.82	0.06	0.00	0	1,078.0	
R2040	On 02/02/2023	Bond Future			10.98207	85.05903		11.16577	83.83819		15.11	0.00	0.00	0	64,040.0
R2040	On 02/02/2023	Bond Future	10.21	Call	1,317.07000	1.31707	1,016.23000	1.01623	1,317.070	13.87	0.27	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	10.96	Call	3,375.89000	3.37589	2,790.94000	2.79094	3,375.890	14.68	0.51	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	4,231.78000	4.23178	3,559.24000	3.55924	4,231.780	15.02	0.58	0.00	0	621.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	1,240.90000	1.24090	1,531.44000	1.53144	1,240.900	16.43	0.21	0.00	0	621.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,026.04000	1.02604	1,274.54000	1.27454	1,026.040	16.75	0.18	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.08108	86.71706		11.27126	85.47326		14.79	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	1,778.55000	1.77855	1,439.23000	1.43923	1,778.550	13.81	0.29	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	3,164.73000	3.16473	2,589.61000	2.58961	3,164.730	14.19	0.44	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	3,759.85000	3.75985	3,106.45000	3.10645	3,759.850	14.40	0.48	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	5,796.22000	5.79622	4,954.96000	4.95496	5,796.220	15.09	0.62	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,257.23000	1.25723	1,417.72000	1.41772	1,257.230	16.90	0.17	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	748.92000	0.74892	889.05000	0.88905	748.920	17.55	0.11	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.17564	83.96694		11.37275	82.69840		15.21	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			11.30009	85.45410		11.50455	84.16280		14.50	0.00	0.00	0	0.0
R2040	On 31/01/2040	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	Options Inter
R2044	On 03/11/2022	Bond Future			10.84115	85.11110		11.02330	83.83983			15.09	0.00	12,511,331.70	147	66,588.0
R2044	On 03/11/2022	Bond Future	10.60	Call	1,601.30000	1.60130		1,135.32000	1.13532	1,601.300		14.39	0.40	0.00	0	1,600.0
R2044	On 03/11/2022	Bond Future	11.30	Call	4,380.24000	4.38024		3,500.91000	3.50091	4,380.240		15.65	0.70	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			10.95079	82.21406		11.13941	80.92119			16.10	0.00	0.00	0	30,170.0
R2044	On 04/05/2023	Bond Future			11.04234	83.81665		11.23738	82.49939			15.79	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.12936	81.13295		11.33123	79.78947			16.26	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.24388	82.56990		11.45304	81.20229			15.52	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 03/11/2022	Bond Future			10.78439	84.09817		10.95627	82.85706			15.71	0.00	20,351,757.14	242	258,923.0
R2048	On 03/11/2022	Bond Future	10.00	Call	463.18000	0.46318		0.00000	0.00000	463.180		14.15	0.16	18,020,906.11	1,350	1,350.0
R2048	On 03/11/2022	Bond Future	10.70	Call	2,150.92000	2.15092		0.00000	0.00000	2,150.920		15.16	0.47	53,711,588.15	1,350	1,350.0
R2048	On 03/11/2022	Bond Future	11.20	Call	4,285.14000	4.28514		3,438.22000	3.43822	4,285.140		16.10	0.69	95,744,008.16	1,650	0.0
R2048	On 03/11/2022	Bond Future	11.90	Call	7,958.61000	7.95861		6,874.09000	6.87409	7,958.610		17.48	0.88	121,341,271.19	1,650	0.0
R2048	On 02/02/2023	Bond Future			10.89255	85.56457		11.07056	84.30242			15.91	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	2,085.44000	2.08544		1,600.06000	1.60006	2,085.440		15.05	0.36	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	4,543.90000	4.54390		3,739.74000	3.73974	4,543.900		16.07	0.58	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			10.97551	82.79116		11.15939	81.50532			16.46	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.05191	84.46995		11.24193	83.15854			16.09	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.16406	81.53362		11.36102	80.19862			16.20	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 03/11/2022	Bond Future			10.61165	69.84481		10.79387	68.85788			14.04	0.00	3,981,154.17	57	18,858.0
R209	On 03/11/2022	Bond Future	9.25	Call	64.42000	0.06442		40.31000	0.04031	64.420		12.65	0.04	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	554.04000	0.55404		364.38000	0.36438	554.040		12.95	0.23	0.00	0	9,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,015.98000	4.01598		4,813.25000	4.81325	4,015.980		12.95	0.77	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,043.98000	1.04398		1,385.39000	1.38539	1,043.980		14.48	0.32	0.00	0	8,750.0
R209	On 03/11/2022	Bond Future	12.00	Put	202.99000	0.20299		293.86000	0.29386	202.990		16.22	0.08	0.00	0	9,500.0
R209	On 02/02/2023	Bond Future			10.72449	71.06326		10.91305	70.05959			14.21	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			10.81550	69.29470		11.01052	68.27216			14.55	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			10.89805	70.70021		11.09975	69.65738			14.20	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.01900	68.80611		11.22810	67.74451			14.17	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 03/11/2022	Bond Future			226.72125	226.72125		226.75308	226.75308				0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			230.72903	230.72903		230.76285	230.76285				0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			232.17195	232.17195		232.20835	232.20835				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
R210	On 03/08/2023	Bond Future			236.92196	236.92196		236.96036	236.96036			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			237.98137	237.98137		238.01977	238.01977			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 03/11/2022	Bond Future			10.25220	83.41325		10.48300	82.30297		10.58	0.00	0.00	0	33,851.0
R213	On 03/11/2022	Bond Future	9.13	Call	143.81000	0.14381		94.86000	0.09486	143.810	9.73	0.08	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	168.10000	0.16810		110.80000	0.11080	168.100	9.71	0.09	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	2,810.40000	2.81040	3,644.39000	3,644.39000	2,810.400	9.86	0.69	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,358.19000	2.35819	3,123.00000	3,123.00000	2,358.190	9.97	0.62	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	1,785.72000	1.78572	2,427.49000	2,427.49000	1,785.720	10.19	0.52	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,387.61000	1.38761	1,924.38000	1,924.38000	1,387.610	10.41	0.44	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.39307	84.86757		10.63427	83.73857		10.45	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	509.09000	0.50909		353.75000	0.35375	509.090	10.03	0.17	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,382.87000	3.38287	4,125.85000	4,125.85000	3,382.870	9.93	0.61	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,476.23000	2.47623	3,099.81000	3,099.81000	2,476.230	10.11	0.50	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,469.38000	2.46938	1,936.05000	1,936.05000	2,469.380	10.17	0.53	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	387.43000	0.38743	542.83000	0.54283	387.430	12.03	0.11	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.49971	82.96769		10.75156	81.81745		10.60	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.59835	84.64903		10.86168	83.47599		10.13	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.75638	82.60378		11.03244	81.40961		10.01	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			10.77548	67.34870		10.94709	66.36658		15.53	0.00	4,916,455.10	73	25,368.0
R214	On 02/02/2023	Bond Future			10.88463	68.52299		11.06207	67.52425		15.74	0.00	2,835,686,895.17	41,383	64,507.0
R214	On 04/05/2023	Bond Future			10.96850	66.55912		11.15160	65.54155		16.21	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.04575	67.90846		11.23476	66.87069		15.85	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.15932	65.81902		11.35492	64.76257		15.92	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 :													6,713,460,266.28	90,468	1 446 920.0
Grand Total:													6,713,460,266.28	90,468	1 446 920.0