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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 29/08/2022

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
<b>Derivatives</b>														
AL37	On 03/11/2022	Index Future	833.58900	833.58900	834.82400	834.82400					0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	847.76500	847.76500	849.04000	849.04000					0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	863.89900	863.89900	865.22100	865.22100					0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	881.53400	881.53400	882.90000	882.90000					0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	897.72000	897.72000	899.10800	899.10800					0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	961.70400	961.70400	963.64000	963.64000					0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	978.05900	978.05900	980.04900	980.04900					0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	996.67300	996.67300	998.72700	998.72700					0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,017.01800	1,017.01800	1,019.13400	1,019.13400					0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,035.69200	1,035.69200	1,037.84300	1,037.84300					0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	848.56300	848.56300	850.48500	850.48500					0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	862.99400	862.99400	864.96800	864.96800					0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	879.41800	879.41800	881.45200	881.45200					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
ALBI	On 03/08/2023	Index Future		897.37000	897.37000		899.46300	899.46300			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		913.84700	913.84700		915.97400	915.97400			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		12.04330	73.97649		12.00432	74.16410			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.23999	75.25404		12.19920	75.44547			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.40908	72.91510		12.36642	73.11087			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.56240	74.42637		12.51781	74.62673			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.76292	72.01594		12.71638	72.21992			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		12.35899	72.12008		12.31981	72.33929			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.53092	73.36683		12.49003	73.59045			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.68605	70.52188		12.64336	70.75049			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.82307	71.98690		12.77862	72.22073			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.00000	69.06058		12.95368	69.29866			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		836.76100	836.76100		838.66500	838.66500			0.00	8,367,610.00	1	871.0
GOVI	On 02/02/2023	GOVI		850.99200	850.99200		852.94600	852.94600			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		867.18700	867.18700		869.20100	869.20100			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		884.88900	884.88900		886.96200	886.96200			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		901.13700	901.13700		903.24400	903.24400			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.50546	167.50546		167.25346	167.25346			0.00	0.00	0	7,366.0
I2025	On 02/02/2023	Bond Future		168.68052	168.68052		168.42543	168.42543			0.00	3,036,249.36	18	1,936.0
I2025	On 04/05/2023	Bond Future		171.93547	171.93547		171.67693	171.67693			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.70724	173.70724		173.44460	173.44460			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		176.93259	176.93259		176.66480	176.66480			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		122.10946	122.10946		121.94346	121.94346			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		124.21789	124.21789		124.04989	124.04989			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.30309	125.30309		125.13292	125.13292			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		127.89286	127.89286		127.72010	127.72010			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		128.90777	128.90777		128.73163	128.73163			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		114.70605	114.70605		114.63441	114.63441			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		116.68631	116.68631		116.61437	116.61437			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		117.53958	117.53958		117.46727	117.46727			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.96863	119.96863		119.89568	119.89568			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		120.74672	120.74672		120.67220	120.67220			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		130.24564	130.24564		129.74022	129.74022			0.00	0.00	0	5,518.0
I2038	On 02/02/2023	Bond Future		130.56291	130.56291		130.04960	130.04960			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		133.08311	133.08311		132.56104	132.56104			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.83025	133.83025		133.29832	133.29832			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		136.31468	136.31468		135.77275	135.77275			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		116.62473	116.62473		115.83588	115.83588			0.00	50,148,633.90	430	16,413.0
I2046	On 02/02/2023	Bond Future		118.63857	118.63857		117.83689	117.83689			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		118.86773	118.86773		118.05171	118.05171			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		121.32587	121.32587		120.49394	120.49394			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		121.44138	121.44138		120.59386	120.59386			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		119.87544	119.87544		119.85605	119.85605			0.00	0.00	0	11,715.0
I2050	On 02/02/2023	Bond Future		119.79869	119.79869		119.78012	119.78012			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		122.11120	122.11120		122.09303	122.09303			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		122.41049	122.41049		122.39287	122.39287			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		124.68290	124.68290		124.66484	124.66484			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		326.04900	326.04900		325.32900	325.32900			0.00	0.00	0	703.0
IGOV	On 02/02/2023	Index Future		331.67400	331.67400		330.94800	330.94800			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		338.06400	338.06400		337.33200	337.33200			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		345.04000	345.04000		344.30100	344.30100			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		351.45100	351.45100		350.69600	350.69600			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.81500	94.18500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.49500	93.50500		6.47500	93.52500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.57000	93.43000		6.56000	93.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.06500	92.93500		7.01500	92.98500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.15000	92.85000		7.10000	92.90000			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
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.47000		92.53000		7.35000	92.65000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.56000		92.44000		7.50000	92.50000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.98500		92.01500		7.93500	92.06500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.08500		91.91500		8.03500	91.96500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.10000		91.90000		8.05000	91.95000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.10000		91.90000		8.05000	91.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.10500		91.89500		8.04500	91.95500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			8.92272		109.33293		8.87188	109.51095		5.00	0.00	30,394,554.54	278	64,278.0
R186	On 03/11/2022	Bond Future	8.23	Call	145.57000		0.14557		182.70000	0.18270	145.570	4.68	0.13	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	939.22000		0.93922		872.91000	0.87291	939.220	4.94	0.50	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.08310		105.89815		9.02795	106.08001		5.23	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.19772		107.92058		9.13762	108.10684		5.02	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.27593		104.82757		9.21023	105.01842		4.98	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.44920		106.74896		9.37729	106.94316		4.68	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			338.27592		338.27592		338.21315	338.21315			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			335.19619		335.19619		335.13493	335.13493			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			341.66730		341.66730		341.60782	341.60782			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			339.49540		339.49540		339.43724	339.43724			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			345.79633		345.79633		345.73661	345.73661			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			251.73350		251.73350		251.12202	251.12202			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			251.34159		251.34159		250.72166	250.72166			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			256.19217		256.19217		255.56253	255.56253			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.58161		256.58161		255.94065	255.94065			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.34484		261.34484		260.69159	260.69159			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			7.12725		101.65188		7.13134	101.65063		0.36	0.00	0.00	0	23,960.0
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			10.36427		90.32597		10.32479	90.50851		8.75	0.00	6,503,469.84	72	66,663.0
R2030	On 03/11/2022	Bond Future	9.70	Call	242.36000		0.24236		289.66000	0.28966	242.360	7.82	0.16	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	935.74000		0.93574		1,041.53000	1.04153	935.740	8.33	0.41	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	146.46000		0.14646		145.25000	0.14525	146.460	10.37	0.08	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.53080		87.85831		10.48916	88.04464		9.14	0.00	0.00	0	5,200.0

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 02/02/2023	Bond Future	8.81	Call	165.23000	0.16523		186.53000	0.18653	165.230	9.08	0.07	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	257.54000	0.25754		287.59000	0.28759	257.540	8.93	0.11	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,644.60000	4.64460		4,516.40000	4.51640	4,644.600	8.73	0.77	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	834.65000	0.83465		903.71000	0.90371	834.650	8.76	0.28	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,670.91000	3.67091		3,560.98000	3.56098	3,670.910	8.79	0.69	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,099.67000	1.09967		1,063.45000	1.06345	1,099.670	9.77	0.30	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	4,462.73000	4.46273		4,620.10000	4.62010	4,462.730	9.96	0.75	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,129.84000	5.12984		5,293.56000	5.29356	5,129.840	10.17	0.79	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.67264	89.53734		10.62868	89.72802		8.79	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	416.91000	0.41691		451.82000	0.45182	416.910	8.56	0.13	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	798.53000	0.79853		854.91000	0.85491	798.530	8.36	0.23	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	882.26000	0.88226		942.76000	0.94276	882.260	8.33	0.25	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	998.94000	0.99894		1,064.80000	1.06480	998.940	8.31	0.27	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,295.61000	1.29561		1,373.41000	1.37341	1,295.610	8.38	0.33	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,022.51000	2.02251		2,123.65000	2.12365	2,022.510	8.56	0.45	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,519.01000	2.51901		2,632.54000	2.63254	2,519.010	8.72	0.51	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,512.61000	1.51261		1,466.56000	1.46656	1,512.610	9.30	0.32	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,205.87000	1.20587		1,169.34000	1.16934	1,205.870	9.56	0.27	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	857.71000	0.85771		832.34000	0.83234	857.710	9.96	0.20	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	591.35000	0.59135		574.65000	0.57465	591.350	10.40	0.14	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	559.11000	0.55911		543.45000	0.54345	559.110	10.47	0.14	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.79893	87.36407		10.75247	87.55928		8.72	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,060.26000	2.06026		2,155.75000	2.15575	2,060.260	8.34	0.42	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,551.52000	2.55152		2,659.13000	2.65913	2,551.520	8.47	0.48	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	856.94000	0.85694		832.37000	0.83237	856.940	10.10	0.18	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	701.28000	0.70128		681.52000	0.68152	701.280	10.36	0.15	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.97092	88.96513		10.92200	89.16377		8.25	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			10.81656	85.95921		10.77723	86.16474		10.72	0.00	232,003,907.79	2,699	159,808.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	11.87000	0.01187		16.74000	0.01674	11.870	9.36	0.01	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	14.86000	0.01486		20.71000	0.02071	14.860	9.35	0.01	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	22.92000	0.02292		31.22000	0.03122	22.920	9.34	0.02	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	131.13000	0.13113		162.91000	0.16291	131.130	9.30	0.09	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,047.43000	4.04743		3,892.17000	3.89217	4,047.430	9.43	0.85	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,817.21000	3.81721		3,667.83000	3.66783	3,817.210	9.49	0.84	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	349.18000	0.34918		411.45000	0.41145	349.180	9.55	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,480.90000	2.48090		2,374.59000	2.37459	2,480.900	9.90	0.67	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,244.48000	2.24448		2,147.65000	2.14765	2,244.480	10.00	0.64	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,137.12000	1.13712		1,260.24000	1.26024	1,137.120	10.18	0.43	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	511.69000	0.51169		496.33000	0.49633	511.690	11.49	0.21	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	425.85000	0.42585		414.46000	0.41446	425.850	11.66	0.18	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	100.35000	0.10035		101.01000	0.10101	100.350	12.89	0.05	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			10.97882		87.42321		10.93762	87.63291		10.98	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	196.64000		0.19664		221.72000	0.22172	196.640	10.28	0.08	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	264.75000		0.26475		296.22000	0.29622	264.750	10.25	0.10	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	567.27000		0.56727		622.17000	0.62217	567.270	10.17	0.18	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,140.26000		5.14026		5,002.01000	5.00201	5,140.260	10.26	0.75	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	924.19000		0.92419		1,000.11000	1.00011	924.190	10.30	0.27	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,869.27000		3.86927		3,756.92000	3.75692	3,869.270	10.48	0.65	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,741.44000		1.74144		1,851.95000	1.85195	1,741.440	10.64	0.41	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,075.65000		1.07565		1,044.43000	1.04443	1,075.650	11.99	0.25	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	420.03000		0.42003		410.42000	0.41042	420.030	13.09	0.11	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.11530		84.93260		11.07210	85.14712		11.20	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,935.65000		1.93565		2,037.37000	2.03737	1,935.650	10.67	0.39	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,803.20000		3.80320		3,947.67000	3.94767	3,803.200	11.33	0.58	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	498.00000		0.49800		485.89000	0.48589	498.000	13.41	0.11	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.23316		86.67451		11.18791	86.89405		10.74	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,496.61000		5.49661		5,656.23000	5.65623	5,496.610	11.35	0.65	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.39831		84.10679		11.35098	84.33025		10.66	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			11.06877		87.10617		11.02940	87.34036		12.12	0.00	174,212,340.00	2,000	61,459.0
R2035	On 03/11/2022	Bond Future	9.82	Call	49.50000		0.04950		65.00000	0.06500	49.500	10.88	0.03	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	260.95000		0.26095		314.10000	0.31410	260.950	10.90	0.13	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,618.44000		3.61844		3,473.85000	3.47385	3,618.440	11.20	0.76	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	1,982.05000		1.98205		1,898.77000	1.89877	1,982.050	11.73	0.53	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,691.78000		1.69178		1,850.63000	1.85063	1,691.780	11.82	0.50	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	81.39000		0.08139		82.42000	0.08242	81.390	14.38	0.04	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.22430		88.58878		11.18319	88.82762		12.59	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	351.61000		0.35161		391.94000	0.39194	351.610	11.51	0.11	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	407.19000		0.40719		452.12000	0.45212	407.190	11.51	0.13	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	817.37000		0.81737		890.72000	0.89072	817.370	11.56	0.22	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,398.85000		1.39885		1,501.71000	1.50171	1,398.850	11.87	0.32	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,803.17000		4.80317		4,668.95000	4.66895	4,803.170	11.89	0.67	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,393.60000		2.39360		2,532.19000	2.53219	2,393.600	12.33	0.46	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,382.20000		3.38220		3,282.79000	3.28279	3,382.200	12.35	0.54	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,415.99000		1.41599		1,375.88000	1.37588	1,415.990	13.61	0.28	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	412.33000		0.41233		404.12000	0.40412	412.330	15.30	0.09	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.34916		85.77857		11.30628	86.02277		13.00	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	726.96000		0.72696		781.94000	0.78194	726.960	12.12	0.17	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,424.97000		1.42497		1,512.85000	1.51285	1,424.970	12.09	0.28	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,741.94000		1.74194		1,841.85000	1.84185	1,741.940	12.16	0.33	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	3,094.17000		3.09417		3,233.09000	3.23309	3,094.170	12.64	0.48	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,582.61000		1.58261		1,541.66000	1.54166	1,582.610	14.20	0.25	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	922.86000		0.92286		900.55000	0.90055	922.860	15.10	0.16	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	11.45903	87.53648		11.41433	87.78627		12.64	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.61185	84.64234		11.56532	84.89655		12.73	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	11.21065	83.22362		11.17636	83.43054		12.94	0.00	4,910,193.58	59	66,033.0
R2037	On	02/02/2023			Bond Future	11.35508	80.38474		11.31934	80.59585		14.20	0.00	160,769,480.00	2,000	73,477.0
R2037	On	02/02/2023	11.10	Call	Bond Future	2,193.34000	2.19334	2,313.31000	2.31331	2,193.340	13.63	0.43	0.00	0	636.0	
R2037	On	02/02/2023	11.97	Put	Bond Future	1,629.97000	1.62997	1,592.19000	1.59219	1,629.970	14.93	0.31	0.00	0	636.0	
R2037	On	04/05/2023			Bond Future	11.47971	81.92170		11.44249	82.13753		13.96	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	Bond Future	2,434.19000	2.43419	2,543.66000	2.54366	2,434.190	13.20	0.41	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	Bond Future	4,646.83000	4.64683	4,798.24000	4.79824	4,646.830	14.00	0.60	0.00	0	400.0	
R2037	On	04/05/2023	13.73	Put	Bond Future	693.37000	0.69337	681.39000	0.68139	693.370	16.62	0.12	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.59277	79.34274		11.55400	79.56358		14.32	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.73323	80.79640		11.69298	81.02117		13.69	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	11.30193	85.11174		11.26245	85.36851		13.70	0.00	25,107,963.30	295	61,617.0
R2040	On	03/11/2022	10.60	Call	Bond Future	359.95000	0.35995	428.01000	0.42801	359.950	12.38	0.16	0.00	0	1,600.0	
R2040	On	03/11/2022	10.70	Call	Bond Future	486.23000	0.48623	569.06000	0.56906	486.230	12.50	0.20	0.00	0	1,078.0	
R2040	On	03/11/2022	11.20	Call	Bond Future	1,595.85000	1.59585	1,758.47000	1.75847	1,595.850	13.18	0.46	0.00	0	1,078.0	
R2040	On	03/11/2022	11.30	Call	Bond Future	1,920.76000	1.92076	2,097.80000	2.09780	1,920.760	13.35	0.51	0.00	0	1,600.0	
R2040	On	03/11/2022	12.52	Put	Bond Future	213.15000	0.21315	211.45000	0.21145	213.150	15.55	0.08	0.00	0	1,078.0	
R2040	On	02/02/2023			Bond Future	11.44176	82.05475		11.40067	82.31649		15.05	0.00	0.00	0	64,040.0
R2040	On	02/02/2023	10.21	Call	Bond Future	546.64000	0.54664	603.71000	0.60371	546.640	13.75	0.15	0.00	0	388.0	
R2040	On	02/02/2023	10.96	Call	Bond Future	1,791.86000	1.79186	1,915.69000	1.91569	1,791.860	14.26	0.36	0.00	0	388.0	
R2040	On	02/02/2023	11.19	Call	Bond Future	2,412.41000	2.41241	2,558.26000	2.55826	2,412.410	14.57	0.44	0.00	0	621.0	
R2040	On	02/02/2023	12.07	Put	Bond Future	1,775.00000	1.77500	1,724.87000	1.72487	1,775.000	16.00	0.31	0.00	0	621.0	
R2040	On	02/02/2023	12.27	Put	Bond Future	1,464.83000	1.46483	1,424.62000	1.42462	1,464.830	16.34	0.26	0.00	0	388.0	
R2040	On	04/05/2023			Bond Future	11.56236	83.62388		11.51962	83.89137		14.80	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	Bond Future	926.89000	0.92689	993.94000	0.99394	926.890	13.78	0.19	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	Bond Future	1,764.99000	1.76499	1,869.19000	1.86919	1,764.990	13.76	0.31	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	Bond Future	2,179.77000	2.17977	2,298.45000	2.29845	2,179.770	13.91	0.36	0.00	0	388.0	
R2040	On	04/05/2023	11.48	Call	Bond Future	3,732.46000	3.73246	3,892.52000	3.89252	3,732.460	14.46	0.50	0.00	0	486.0	
R2040	On	04/05/2023	12.78	Put	Bond Future	1,640.17000	1.64017	1,599.05000	1.59905	1,640.170	16.27	0.23	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	Bond Future	1,013.92000	1.01392	990.23000	0.99023	1,013.920	17.23	0.15	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.67186	80.82955		11.62741	81.10308		15.23	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	11.80676	82.31025		11.76064	82.58873		14.57	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
R2044	On	03/11/2022			Bond Future	11.28513	82.06818		11.24557	82.33174		14.51	0.00	198,687,063.78	2,421	72,910.0
R2044	On	03/11/2022	10.10	Call	Bond Future	69.23000	0.06923	89.92000	0.08992	69.230	13.02	0.04	0.00	1,319,982.46	420	0.0
R2044	On	03/11/2022	10.60	Call	Bond Future	381.83000	0.38183	453.45000	0.45345	381.830	13.12	0.16	0.00	3,946,791.42	300	1,900.0



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
R2044	On 03/11/2022	Bond Future	10.80	Call	679.72000	0.67972		783.12000	0.78312	679.720		13.37	0.25	8,554,304.96	420	0.0
R2044	On 03/11/2022	Bond Future	11.30	Call	2,017.02000	2.01702		2,201.00000	2.20100	2,017.020		14.14	0.52	12,668,713.20	300	1,900.0
R2044	On 02/02/2023	Bond Future			11.41613	79.08447		11.37499	79.35313			15.97	0.00	0.00	0	33,819.0
R2044	On 04/05/2023	Bond Future			11.52861	80.59687		11.48587	80.87137			15.72	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,466.50000	3.46650		3,376.95000	3.37695	3,466.500		15.72	0.42	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future	12.00	Put	2,882.92000	2.88292		2,808.13000	2.80813	2,882.920		16.09	0.37	0.00	0	4,000.0
R2044	On 03/08/2023	Bond Future			11.63028	77.86574		11.58588	78.14646			16.20	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.75538	79.29215		11.70937	79.57788			15.51	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			11.20408	81.12386		11.16445	81.39668			15.06	0.00	81,123.86	1	256,863.0
R2048	On 03/11/2022	Bond Future	10.60	Call	515.13000	0.51513		603.13000	0.60313	515.130		13.95	0.20	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	2,420.72000	2.42072		2,623.06000	2.62306	2,420.720		15.16	0.56	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.32719	82.54145		11.28600	82.81954			15.69	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	919.59000	0.91959		1,003.79000	1.00379	919.590		14.34	0.22	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,564.13000	2.56413		2,720.50000	2.72050	2,564.130		15.07	0.44	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.43241	79.66022		11.38964	79.94434			16.33	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.52758	81.25548		11.48319	81.54597			15.94	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.64684	78.32887		11.60084	78.62453			16.13	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			11.04923	67.50768		11.00978	67.71380			13.66	0.00	0.00	0	20,217.0
R209	On 03/11/2022	Bond Future	9.25	Call	3.56000	0.00356		5.34000	0.00534	3.560		12.29	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	88.37000	0.08837		111.94000	0.11194	88.370		12.24	0.06	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,887.44000	5.88744		5,704.89000	5.70489	5,887.440		12.24	0.94	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,649.96000	1.64996		1,580.04000	1.58004	1,649.960		13.23	0.52	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	267.37000	0.26737		262.05000	0.26205	267.370		15.02	0.12	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.18309	68.65744		11.14212	68.86755			14.23	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.29526	66.81686		11.25270	67.03159			14.67	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	816.10000	0.81610		873.95000	0.87395	816.100		13.66	0.20	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	3,935.21000	3.93521		3,836.08000	3.83608	3,935.210		14.06	0.55	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,266.81000	1.26681		1,234.18000	1.23418	1,266.810		16.08	0.23	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.39160	68.18701		11.34743	68.40667			14.31	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.52250	66.28815		11.47673	66.51168			14.35	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			230.58861	230.58861		230.56199	230.56199				0.00	0.00	0	732.0

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 02/02/2023	Bond Future			234.57023		234.57023		234.54485	234.54485			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			235.97277		235.97277		235.94904	235.94904			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			240.85100		240.85100		240.82841	240.82841			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			242.08345		242.08345		242.06036	242.06036			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			10.68919		81.32727		10.64467	81.53666		10.11	0.00	0.00	0	34,268.0
R213	On 03/11/2022	Bond Future	9.13	Call	8.09000		0.00809		11.85000	0.01185	8.090	8.85	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	10.56000		0.01056		15.25000	0.01525	10.560	8.83	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,252.45000		4.25245		4,077.38000	4.07738	4,252.450	8.78	0.90	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,644.58000		3.64458		3,484.03000	3.48403	3,644.580	8.95	0.86	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,819.10000		2.81910		2,684.39000	2.68439	2,819.100	9.20	0.76	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,213.14000		2.21314		2,102.85000	2.10285	2,213.140	9.47	0.67	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.85746		82.71151		10.81075	82.92507		10.21	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	179.76000		0.17976		204.53000	0.20453	179.760	9.91	0.08	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,685.82000		4.68582		4,539.69000	4.53969	4,685.820	9.56	0.76	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,516.16000		3.51616		3,395.76000	3.39576	3,516.160	9.71	0.66	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,288.44000		1.28844		1,387.81000	1.38781	1,288.440	9.75	0.37	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	536.53000		0.53653		517.69000	0.51769	536.530	11.55	0.16	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.99174		80.73961		10.94275	80.95796		10.33	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.10907		82.39334		11.05767	82.61676		9.85	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.28042		80.35572		11.22656	80.58312		9.74	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			11.22396		64.82907		11.18444	65.04506		15.00	0.00	0.00	0	25,384.0
R214	On 02/02/2023	Bond Future			11.35381		65.93254		11.31278	66.15269		15.65	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.45767		63.89438		11.41515	64.11927		16.22	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.54846		65.20370		11.50442	65.43365		15.84	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.67227		63.10412		11.62669	63.33819		15.99	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>920,712,381.99</b>	<b>11,714</b>	<b>1 497 107.0</b>
<b>Grand Total:</b>														<b>920,712,381.99</b>	<b>11,714</b>	<b>1 497 107.0</b>