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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2022

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	831.04600		831.04600		833.58900	833.58900			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	845.99300		845.99300		847.76500	847.76500			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	862.05300		862.05300		863.89900	863.89900			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	879.08900		879.08900		881.53400	881.53400			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	895.38400		895.38400		897.72000	897.72000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	956.37600		956.37600		961.70400	961.70400			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	973.57700		973.57700		978.05900	978.05900			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	992.05900		992.05900		996.67300	996.67300			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,011.66400		1,011.66400		1,017.01800	1,017.01800			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,030.41700		1,030.41700		1,035.69200	1,035.69200			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	843.16600		843.16600		848.56300	848.56300			0.00	16,863,320.00	2	135.0
ALBI	On 02/02/2023	Index Future	858.33100		858.33100		862.99400	862.99400			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	874.62600		874.62600		879.41800	879.41800			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 Interest
ALBI	On 03/08/2023	Index Future		891.90900	891.90900		897.37000	897.37000			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		908.44300	908.44300		913.84700	913.84700			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		12.15332	73.45053		12.04330	73.97649			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.33906	74.79199		12.23999	75.25404			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.51347	72.43911		12.40908	72.91510			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.68250	73.89050		12.56240	74.42637			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.88538	71.48300		12.76292	72.01594			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		12.46421	71.53682		12.35899	72.12008			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.62705	72.84568		12.53092	73.36683			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.78705	69.98588		12.68605	70.52188			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.93766	71.39003		12.82307	71.98690			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.11699	68.46528		13.00000	69.06058			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		831.40500	831.40500		836.76100	836.76100			0.00	24,942,150.00	3	870.0
GOVI	On 02/02/2023	GOVI		846.35900	846.35900		850.99200	850.99200			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		862.42600	862.42600		867.18700	867.18700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		879.46800	879.46800		884.88900	884.88900			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		895.77100	895.77100		901.13700	901.13700			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.55678	167.55678		167.50546	167.50546			0.00	0.00	0	7,366.0
I2025	On 02/02/2023	Bond Future		168.89839	168.89839		168.68052	168.68052			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		172.14784	172.14784		171.93547	171.93547			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.80916	173.80916		173.70724	173.70724			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.06714	177.06714		176.93259	176.93259			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		122.37588	122.37588		122.10946	122.10946			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		124.61030	124.61030		124.21789	124.21789			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.69577	125.69577		125.30309	125.30309			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	128.21011		128.21011		127.89286	127.89286			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	129.25264		129.25264		128.90777	128.90777			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	115.33354		115.33354		114.70605	114.70605			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future	117.43894		117.43894		116.68631	116.68631			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future	118.29980		118.29980		117.53958	117.53958			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	120.66598		120.66598		119.96863	119.96863			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	121.47742		121.47742		120.74672	120.74672			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	130.61798		130.61798		130.24564	130.24564			0.00	0.00	0	5,518.0
I2038	On 02/02/2023	Bond Future	131.07064		131.07064		130.56291	130.56291			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	133.59280		133.59280		133.08311	133.08311			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	134.26076		134.26076		133.83025	133.83025			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	136.77699		136.77699		136.31468	136.31468			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	116.86202		116.86202		116.62473	116.62473			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future	118.99593		118.99593		118.63857	118.63857			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	119.22453		119.22453		118.86773	118.86773			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	121.61027		121.61027		121.32587	121.32587			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	121.75116		121.75116		121.44138	121.44138			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	120.80045		120.80045		119.87544	119.87544			0.00	0.00	0	11,715.0
I2050	On 02/02/2023	Bond Future	120.85870		120.85870		119.79869	119.79869			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	123.18431		123.18431		122.11120	122.11120			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	123.42291		123.42291		122.41049	122.41049			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	125.73606		125.73606		124.68290	124.68290			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	326.86800		326.86800		326.04900	326.04900			0.00	6,537,360.00	2	704.0
IGOV	On 02/02/2023	Index Future	332.82600		332.82600		331.67400	331.67400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	339.22300		339.22300		338.06400	338.06400			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	346.00200		346.00200		345.04000	345.04000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	352.49100		352.49100		351.45100	351.45100			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.81500		94.18500		5.81500	94.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.48000		93.52000		6.49500	93.50500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.54500		93.45500		6.57000	93.43000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.04000		92.96000		7.06500	92.93500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.12000		92.88000		7.15000	92.85000			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 Interest
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.48500		92.51500		7.47000	92.53000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.55000		92.45000		7.56000	92.44000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.97500		92.02500		7.98500	92.01500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.10000		91.90000		8.08500	91.91500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.12000		91.88000		8.10000	91.90000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.12000		91.88000		8.10000	91.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.10500		91.89500		8.10500	91.89500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.01878		108.99760		8.92272	109.33293		5.00	0.00	762,983.20	7	64,278.0
R186	On 03/11/2022	Bond Future	8.23	Call	103.00000		0.10300		145.57000	0.14557	103.000	4.68	0.10	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,110.94000		1.11094		939.22000	0.93922	1,110.940	4.94	0.56	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.15447		105.66340		9.08310	105.89815		5.23	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.27746		107.67410		9.19772	107.92058		5.02	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.38796		104.50316		9.27593	104.82757		4.98	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.56495		106.43733		9.44920	106.74896		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			338.65655		338.65655		338.27592	338.27592			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			335.91463		335.91463		335.19619	335.19619			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.37932		342.37932		341.66730	341.66730			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			339.99035		339.99035		339.49540	339.49540			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.36091		346.36091		345.79633	345.79633			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			251.82583		251.82583		251.73350	251.73350			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			251.68286		251.68286		251.34159	251.34159			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			256.52548		256.52548		256.19217	256.19217			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.74948		256.74948		256.58161	256.58161			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.56126		261.56126		261.34484	261.34484			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			7.10744		101.65793		7.12725	101.65188		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			10.46448		89.86480		10.36427	90.32597		8.75	0.00	0.00	0	66,663.0
R2030	On 03/11/2022	Bond Future	9.70	Call	173.69000		0.17369		242.36000	0.24236	173.690	7.82	0.12	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	749.06000		0.74906		935.74000	0.93574	749.060	8.33	0.36	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	182.22000		0.18222		146.46000	0.14646	182.220	10.37	0.10	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.61611		87.47812		10.53080	87.85831		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	137.42000	0.13742		165.23000	0.16523	137.420	9.08	0.06	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	216.69000	0.21669		257.54000	0.25754	216.690	8.93	0.09	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,938.36000	4.93836		4,644.60000	4.64460	4,938.360	8.73	0.80	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	729.29000	0.72929		834.65000	0.83465	729.290	8.76	0.25	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,932.62000	3.93262		3,670.91000	3.67091	3,932.620	8.79	0.72	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,211.16000	1.21116		1,099.67000	1.09967	1,211.160	9.77	0.32	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	4,176.54000	4.17654		4,462.73000	4.46273	4,176.540	9.96	0.73	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	4,827.64000	4.82764		5,129.84000	5.12984	4,827.640	10.17	0.77	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.76380	89.14359		10.67264	89.53734		8.79	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	363.90000	0.36390		416.91000	0.41691	363.900	8.56	0.12	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	708.10000	0.70810		798.53000	0.79853	708.100	8.36	0.21	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	784.37000	0.78437		882.26000	0.88226	784.370	8.33	0.23	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	891.20000	0.89120		998.94000	0.99894	891.200	8.31	0.25	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,165.65000	1.16565		1,295.61000	1.29561	1,165.650	8.38	0.31	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	1,847.15000	1.84715		2,022.51000	2.02251	1,847.150	8.56	0.42	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,318.53000	2.31853		2,519.01000	2.51901	2,318.530	8.72	0.48	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,639.09000	1.63909		1,512.61000	1.51261	1,639.090	9.30	0.34	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,310.47000	1.31047		1,205.87000	1.20587	1,310.470	9.56	0.29	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	935.43000	0.93543		857.71000	0.85771	935.430	9.96	0.22	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	646.87000	0.64687		591.35000	0.59135	646.870	10.40	0.16	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	611.82000	0.61182		559.11000	0.55911	611.820	10.47	0.15	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.90949	86.90175		10.79893	87.36407		8.72	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,867.50000	1.86750		2,060.26000	2.06026	1,867.500	8.34	0.40	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,330.83000	2.33083		2,551.52000	2.55152	2,330.830	8.47	0.46	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	939.18000	0.93918		856.94000	0.85694	939.180	10.10	0.19	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	769.76000	0.76976		701.28000	0.70128	769.760	10.36	0.16	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.08356	88.50990		10.97092	88.96513		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			10.91660	85.43937		10.81656	85.95921		10.72	0.00	2,990,377.95	35	159,843.0
R2032	On 03/11/2022	Bond Future	9.31	Call	6.99000	0.00699		11.87000	0.01187	6.990	9.36	0.01	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	8.86000	0.00886		14.86000	0.01486	8.860	9.35	0.01	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	14.01000	0.01401		22.92000	0.02292	14.010	9.34	0.01	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	89.34000	0.08934		131.13000	0.13113	89.340	9.30	0.06	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,495.37000	4.49537		4,047.43000	4.04743	4,495.370	9.43	0.89	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	4,254.98000	4.25498		3,817.21000	3.81721	4,254.980	9.49	0.87	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	256.21000	0.25621		349.18000	0.34918	256.210	9.55	0.15	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,835.42000	2.83542		2,480.90000	2.48090	2,835.420	9.90	0.73	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,578.60000	2.57860		2,244.48000	2.24448	2,578.600	10.00	0.69	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	918.70000	0.91870		1,137.12000	1.13712	918.700	10.18	0.37	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.45	Put	620.50000	0.62050		511.69000	0.51169	620.500	11.49	0.25	0.00	0	7,500.0
R2032	On 03/11/2022	Bond Future	11.55	Put	518.67000	0.51867		425.85000	0.42585	518.670	11.66	0.21	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	125.12000	0.12512		100.35000	0.10035	125.120	12.89	0.06	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			11.06639	86.97980		10.97882	87.42321			10.98	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	162.75000	0.16275		196.64000	0.19664	162.750		10.28	0.07	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	221.12000	0.22112		264.75000	0.26475	221.120		10.25	0.09	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	485.51000	0.48551		567.27000	0.56727	485.510		10.17	0.16	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,473.24000	5.47324		5,140.26000	5.14026	5,473.240		10.26	0.78	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	805.77000	0.80577		924.19000	0.92419	805.770		10.30	0.24	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,154.56000	4.15456		3,869.27000	3.86927	4,154.560		10.48	0.67	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,557.77000	1.55777		1,741.44000	1.74144	1,557.770		10.64	0.38	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,184.54000	1.18454		1,075.65000	1.07565	1,184.540		11.99	0.27	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	467.14000	0.46714		420.03000	0.42003	467.140		13.09	0.12	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.20793	84.47504		11.11530	84.93260			11.20	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,758.12000	1.75812		1,935.65000	1.93565	1,758.120		10.67	0.36	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,536.07000	3.53607		3,803.20000	3.80320	3,536.070		11.33	0.56	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	544.78000	0.54478		498.00000	0.49800	544.780		13.41	0.11	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.34210	86.14905		11.23316	86.67451			10.74	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,153.74000	5.15374		5,496.61000	5.49661	5,153.740		11.35	0.63	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.50909	83.58682		11.39831	84.10679			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			11.17400	86.48468		11.06877	87.10617			12.12	0.00	2,508,055.72	29	61,488.0
R2035	On 03/11/2022	Bond Future	9.82	Call	31.18000	0.03118		49.50000	0.04950	31.180		10.88	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	183.61000	0.18361		260.95000	0.26095	183.610		10.90	0.10	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,094.12000	4.09412		3,618.44000	3.61844	4,094.120		11.20	0.80	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,318.19000	2.31819		1,982.05000	1.98205	2,318.190		11.73	0.59	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,385.68000	1.38568		1,691.78000	1.69178	1,385.680		11.82	0.44	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	103.83000	0.10383		81.39000	0.08139	103.830		14.38	0.05	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.31896	88.04244		11.22430	88.58878			12.59	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	290.94000	0.29094		351.61000	0.35161	290.940		11.51	0.10	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	338.68000	0.33868		407.19000	0.40719	338.680		11.51	0.11	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	697.72000	0.69772		817.37000	0.81737	697.720		11.56	0.20	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,222.07000	1.22207		1,398.85000	1.39885	1,222.070		11.87	0.30	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,169.16000	5.16916		4,803.17000	4.80317	5,169.160		11.89	0.70	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,141.74000	2.14174		2,393.60000	2.39360	2,141.740		12.33	0.43	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,674.85000	3.67485		3,382.20000	3.38220	3,674.850		12.35	0.57	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,564.98000	1.56498		1,415.99000	1.41599	1,564.980		13.61	0.30	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	461.98000	0.46198		412.33000	0.41233	461.980		15.30	0.11	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.44865	85.21581		11.34916	85.77857			13.00	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	633.57000	0.63357		726.96000	0.72696	633.570		12.12	0.15	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,266.77000	1.26677		1,424.97000	1.42497	1,266.770		12.09	0.26	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,558.92000	1.55892		1,741.94000	1.74194	1,558.920		12.16	0.30	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,826.71000	2.82671		3,094.17000	3.09417	2,826.710		12.64	0.45	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,721.27000	1.72127		1,582.61000	1.58261	1,721.270		14.20	0.27	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,008.91000	1.00891		922.86000	0.92286	1,008.910		15.10	0.17	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	11.57311	86.90372		11.45903	87.53648		12.64	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.72792	84.01296		11.61185	84.64234		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	11.32620	82.53203		11.21065	83.22362		12.94	0.00	2,723,556.99	33	66,066.0
R2037	On	02/02/2023			Bond Future	11.46115	79.76299		11.35508	80.38474		14.20	0.00	0.00	0	73,477.0
R2037	On	02/02/2023	11.10	Call	Bond Future	1,925.13000	1.92513	2,193.34000	2.19334	1,925.130	13.63	0.40	0.00	0	636.0	
R2037	On	02/02/2023	11.97	Put	Bond Future	1,820.49000	1.82049	1,629.97000	1.62997	1,820.490	14.93	0.33	0.00	0	636.0	
R2037	On	04/05/2023			Bond Future	11.59089	81.28207		11.47971	81.92170		13.96	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	Bond Future	2,177.11000	2.17711	2,434.19000	2.43419	2,177.110	13.20	0.38	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	Bond Future	4,267.23000	4.26723	4,646.83000	4.64683	4,267.230	14.00	0.57	0.00	0	400.0	
R2037	On	04/05/2023	13.73	Put	Bond Future	768.14000	0.76814	693.37000	0.69337	768.140	16.62	0.13	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.71817	78.63458		11.59277	79.34274		14.32	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.86094	80.08939		11.73323	80.79640		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	11.40726	84.43274		11.30193	85.11174		13.70	0.00	54,881,281.00	650	61,292.0
R2040	On	03/11/2022	10.60	Call	Bond Future	258.25000	0.25825	359.95000	0.35995	258.250	12.38	0.12	0.00	0	1,600.0	
R2040	On	03/11/2022	10.70	Call	Bond Future	357.18000	0.35718	486.23000	0.48623	357.180	12.50	0.16	0.00	0	1,078.0	
R2040	On	03/11/2022	11.20	Call	Bond Future	1,291.53000	1.29153	1,595.85000	1.59585	1,291.530	13.18	0.40	0.00	0	1,078.0	
R2040	On	03/11/2022	11.30	Call	Bond Future	1,578.89000	1.57889	1,920.76000	1.92076	1,578.890	13.35	0.45	0.00	0	1,600.0	
R2040	On	03/11/2022	12.52	Put	Bond Future	267.29000	0.26729	213.15000	0.21315	267.290	15.55	0.10	0.00	0	1,078.0	
R2040	On	02/02/2023			Bond Future	11.53787	81.44761		11.44176	82.05475		15.05	0.00	0.00	0	64,040.0
R2040	On	02/02/2023	10.21	Call	Bond Future	457.01000	0.45701	546.64000	0.54664	457.010	13.75	0.13	0.00	0	388.0	
R2040	On	02/02/2023	10.96	Call	Bond Future	1,572.97000	1.57297	1,791.86000	1.79186	1,572.970	14.26	0.33	0.00	0	388.0	
R2040	On	02/02/2023	11.19	Call	Bond Future	2,146.40000	2.14640	2,412.41000	2.41241	2,146.400	14.57	0.41	0.00	0	621.0	
R2040	On	02/02/2023	12.07	Put	Bond Future	1,957.98000	1.95798	1,775.00000	1.77500	1,957.980	16.00	0.33	0.00	0	621.0	
R2040	On	02/02/2023	12.27	Put	Bond Future	1,620.59000	1.62059	1,464.83000	1.46483	1,620.590	16.34	0.28	0.00	0	388.0	
R2040	On	04/05/2023			Bond Future	11.66307	82.99898		11.56236	83.62388		14.80	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	Bond Future	810.37000	0.81037	926.89000	0.92689	810.370	13.78	0.17	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	Bond Future	1,573.24000	1.57324	1,764.99000	1.76499	1,573.240	13.76	0.28	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	Bond Future	1,957.42000	1.95742	2,179.77000	2.17977	1,957.420	13.91	0.33	0.00	0	388.0	
R2040	On	04/05/2023	11.48	Call	Bond Future	3,417.92000	3.41792	3,732.46000	3.73246	3,417.920	14.46	0.48	0.00	0	486.0	
R2040	On	04/05/2023	12.78	Put	Bond Future	1,784.57000	1.78457	1,640.17000	1.64017	1,784.570	16.27	0.25	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	Bond Future	1,107.89000	1.10789	1,013.92000	1.01392	1,107.890	17.23	0.17	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.78577	80.13511		11.67186	80.82955		15.23	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	11.92257	81.61756		11.80676	82.31025		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	11.39057	81.37273		11.28513	82.06818		14.51	0.00	0.00	0	72,910.0
R2044	On	03/11/2022	10.60	Call	Bond Future	274.35000	0.27435	381.83000	0.38183	274.350	13.12	0.13	0.00	0	1,900.0	
R2044	On	03/11/2022	11.30	Call	Bond Future	1,660.20000	1.66020	2,017.02000	2.01702	1,660.200	14.14	0.46	0.00	0	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 02/02/2023	Bond Future			11.51303		78.45765		11.41613	79.08447		15.97	0.00	0.00	0	33,819.0
R2044	On 04/05/2023	Bond Future			11.62999		79.95208		11.52861	80.59687		15.72	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,737.44000		3.73744		3,466.50000	3.46650	3,737.440	15.72	0.45	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,117.48000		3.11748		2,882.92000	2.88292	3,117.480	16.09	0.39	0.00	0	4,000.0
R2044	On 03/08/2023	Bond Future			11.74420		77.15309		11.63028	77.86574		16.20	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.87124		78.58037		11.75538	79.29215		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			11.30960		80.40531		11.20408	81.12386		15.06	0.00	0.00	0	256,863.0
R2048	On 03/11/2022	Bond Future	10.60	Call	378.58000		0.37858		515.13000	0.51513	378.580	13.95	0.16	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	2,020.33000		2.02033		2,420.72000	2.42072	2,020.330	15.16	0.51	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.42463		81.89035		11.32719	82.54145		15.69	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	779.53000		0.77953		919.59000	0.91959	779.530	14.34	0.19	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,274.90000		2.27490		2,564.13000	2.56413	2,274.900	15.07	0.41	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.53422		78.99111		11.43241	79.66022		16.33	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.64155		80.51826		11.52758	81.25548		15.94	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.76284		77.59201		11.64684	78.32887		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			11.15958		66.93580		11.04923	67.50768		13.66	0.00	0.00	0	20,217.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.88000		0.00188		3.56000	0.00356	1.880	12.29	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	56.97000		0.05697		88.37000	0.08837	56.970	12.24	0.04	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,427.92000		6.42792		5,887.44000	5.88744	6,427.920	12.24	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,950.84000		1.95084		1,649.96000	1.64996	1,950.840	13.23	0.58	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	337.73000		0.33773		267.37000	0.26737	337.730	15.02	0.15	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.28425		68.14261		11.18309	68.65744		14.23	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.40095		66.28779		11.29526	66.81686		14.67	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	709.43000		0.70943		816.10000	0.81610	709.430	13.66	0.18	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,229.21000		4.22921		3,935.21000	3.93521	4,229.210	14.06	0.58	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,387.83000		1.38783		1,266.81000	1.26681	1,387.830	16.08	0.25	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.51039		67.60127		11.39160	68.18701		14.31	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.64324		65.70352		11.52250	66.28815		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			231.26137		231.26137		230.58861	230.58861			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.48411		235.48411		234.57023	234.57023			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			236.89022		236.89022		235.97277	235.97277			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
R210	On 03/08/2023	Bond Future			241.62938	241.62938		240.85100	240.85100			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			242.91696	242.91696		242.08345	242.08345			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			10.78925	80.85920		10.68919	81.32727		10.11	0.00	18,112,460.80	224	34,054.0
R213	On 03/11/2022	Bond Future	9.13	Call	4.67000	0.00467		8.09000	0.00809	4.670	8.85	0.01	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	6.19000	0.00619		10.56000	0.01056	6.190	8.83	0.01	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,678.20000	4.67820	4,252.45000	4.25245	4,678.200	8.78	0.93	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,048.57000	4.04857	3,644.58000	3.64458	4,048.570	8.95	0.89	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,180.56000	3.18056	2,819.10000	2.81910	3,180.560	9.20	0.81	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,530.13000	2.53013	2,213.14000	2.21314	2,530.130	9.47	0.72	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.94448	82.31560		10.85746	82.71151		10.21	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	149.37000	0.14937		179.76000	0.17976	149.370	9.91	0.07	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,988.16000	4.98816	4,685.82000	4.68582	4,988.160	9.56	0.79	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,776.53000	3.77653	3,516.16000	3.51616	3,776.530	9.71	0.69	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,142.32000	1.14232	1,288.44000	1.28844	1,142.320	9.75	0.34	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	596.97000	0.59697	536.53000	0.53653	596.970	11.55	0.17	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.08394	80.33073		10.99174	80.73961		10.33	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.21827	81.92133		11.10907	82.39334		9.85	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.39151	79.88927		11.28042	80.35572		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			11.32931	64.25885		11.22396	64.82907		15.00	0.00	257,035.40	4	25,380.0
R214	On 02/02/2023	Bond Future			11.45090	65.41631		11.35381	65.93254		15.65	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.55892	63.36385		11.45767	63.89438		16.22	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.66161	64.61886		11.54846	65.20370		15.84	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.78724	62.51974		11.67227	63.10412		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>130,578,581.06</b>	<b>989</b>	<b>1 496 661.0</b>
<b>Grand Total:</b>													<b>130,578,581.06</b>	<b>989</b>	<b>1 496 661.0</b>