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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2022

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	820.29900	820.29900		826.19200	826.19200			0.00	0.00	0	0.0
AL37	On	02/02/2023	Index Future	835.42700	835.42700		841.44100	841.44100			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	852.57900	852.57900		858.72500	858.72500			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	870.36300	870.36300		876.64000	876.64000			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	887.96000	887.96000		894.36400	894.36400			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	935.60600	935.60600		949.05500	949.05500			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	952.86100	952.86100		966.57100	966.57100			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	972.42500	972.42500		986.42500	986.42500			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	992.70800	992.70800		1,007.00500	1,007.00500			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,012.77900	1,012.77900		1,027.36400	1,027.36400			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	821.84800	821.84800		834.97100	834.97100			0.00	65,747,840.00	8	123.0
ALBI	On	02/02/2023	Index Future	837.00500	837.00500		850.38100	850.38100			0.00	0.00	0	0.0
ALBI	On	04/05/2023	Index Future	854.19000	854.19000		867.84900	867.84900			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		872.00700	872.00700		885.95500	885.95500			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		889.63700	889.63700		903.86700	903.86700			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		12.58309	71.44542		12.31531	72.68559			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.78079	72.78055		12.50111	74.04493			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.94928	70.49799		12.65752	71.78935			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		13.11937	71.98691		12.81497	73.30578			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.31334	69.66276		12.99547	71.00853			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		12.86409	69.39061		12.59610	70.81678			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		13.03781	70.68897		12.75858	72.14284			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		13.19366	67.89542		12.90274	69.38023			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.34596	69.33097		13.04328	70.84737			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.51874	66.48481		13.20317	68.03221			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		810.29100	810.29100		823.28500	823.28500			0.00	0.00	0	867.0
GOVI	On 02/02/2023	GOVI		825.23400	825.23400		838.47900	838.47900			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		842.17800	842.17800		855.70300	855.70300			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		859.74400	859.74400		873.55500	873.55500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		877.12700	877.12700		891.21700	891.21700			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		166.98545	166.98545		167.21126	167.21126			0.00	0.00	0	7,188.0
I2025	On 02/02/2023	Bond Future		168.39458	168.39458		168.62858	168.62858			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		171.89384	171.89384		172.13438	172.13438			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.74560	173.74560		173.99397	173.99397			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.29576	177.29576		177.54913	177.54913			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		121.72803	121.72803		121.69560	121.69560			0.00	65,733,136.20	540	1,099.0
I2029	On 02/02/2023	Bond Future		124.00285	124.00285		123.97153	123.97153			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.27275	125.27275		125.24356	125.24356			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		127.91502	127.91502		127.88562	127.88562			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		129.17344	129.17344		129.14563	129.14563			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		113.71899	113.71899		114.20791	114.20791			0.00	14,556,030.72	128	1,415.0
I2033	On 02/02/2023	Bond Future		115.84416	115.84416		116.34370	116.34370			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		116.85719	116.85719		117.37009	117.37009			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.32194	119.32194		119.84606	119.84606			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		120.31461	120.31461		120.85146	120.85146			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		128.05317	128.05317		128.80641	128.80641			0.00	14,598,061.38	114	5,587.0
I2038	On 02/02/2023	Bond Future		128.52074	128.52074		129.29178	129.29178			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		131.19225	131.19225		131.98052	131.98052			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		131.96420	131.96420		132.77205	132.77205			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		134.66064	134.66064		135.48484	135.48484			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		113.25967	113.25967		114.53037	114.53037			0.00	14,497,237.76	128	16,541.0
I2046	On 02/02/2023	Bond Future		115.37613	115.37613		116.67222	116.67222			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		115.72117	115.72117		117.04770	117.04770			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		118.16259	118.16259		119.51749	119.51749			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		118.44723	118.44723		119.83330	119.83330			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		117.42260	117.42260		118.45319	118.45319			0.00	14,560,402.40	124	12,536.0
I2050	On 02/02/2023	Bond Future		117.47483	117.47483		118.52742	118.52742			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		119.91640	119.91640		120.99203	120.99203			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		120.22986	120.22986		121.33061	121.33061			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		122.68625	122.68625		123.80963	123.80963			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		321.98300	321.98300		323.57000	323.57000			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		328.00000	328.00000		329.62100	329.62100			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		334.81200	334.81200		336.46900	336.46900			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		341.87100	341.87100		343.56500	343.56500			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		348.85800	348.85800		350.58600	350.58600			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.58500	93.41500		6.55500	93.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.78000	93.22000		6.74000	93.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.41500	92.58500		7.36500	92.63500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.55000	92.45000		7.48000	92.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		8.03000	91.97000		7.94000	92.06000			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 15/03/2023	Jibar Tradeable Future			8.13500		91.86500		8.02500	91.97500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.49000		91.51000		8.28000	91.72000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.54500		91.45500		8.32000	91.68000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.59500		91.40500		8.35500	91.64500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.60000		91.40000		8.36000	91.64000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.57000		91.43000		8.33000	91.67000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.70000		91.30000		8.42500	91.57500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.42621		107.59007		9.20070	108.36619		5.29	0.00	56,807,556.96	528	63,072.0
R186	On 03/11/2022	Bond Future	8.23	Call	0.56000		0.00056		3.91000	0.00391	0.560	3.83	0.00	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,927.39000		1.92739		1,326.61000	1.32661	1,927.390	4.81	0.84	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.58078		104.27481		9.33677	105.06675			5.57	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.68680		106.42026		9.42188	107.22955			5.26	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.79449		103.33661		9.50582	104.16324			5.04	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.94394		105.42528		9.62781	106.26859			4.61	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			337.16302		337.16302		337.47989	337.47989			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			334.55529		334.55529		334.88370	334.88370			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			341.50933		341.50933		341.84796	341.84796			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			339.51077		339.51077		339.86549	339.86549			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.44741		346.44741		346.80924	346.80924			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			249.52107		249.52107		250.46016	250.46016			0.00	14,472,222.06	58	6,206.0
R202	On 02/02/2023	Bond Future			249.45221		249.45221		250.41281	250.41281			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			254.63596		254.63596		255.61896	255.61896			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			255.11870		255.11870		256.12770	256.12770			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			260.33144		260.33144		261.36086	261.36086			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			7.50406		101.53699		7.07945	101.66648		0.40	0.00	141,441,027.07	1,393	23,802.0
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			10.84590		88.13729		10.59235	89.28077			9.20	20,095,302.12	228	63,268.0
R2030	On 03/11/2022	Bond Future	9.70	Call	3.28000		0.00328		18.64000	0.01864	3.280	6.80	0.01	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	148.89000		0.14889		362.45000	0.36245	148.890	8.37	0.12	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	320.25000		0.32025		175.71000	0.17571	320.250	11.68	0.17	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			11.00825		85.75723		10.74152	86.92303			9.80	0.00	0	5,200.0

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R2030	On 02/02/2023	Bond Future	8.81	Call	64.30000	0.06430		115.29000	0.11529	64.300	10.00	0.03	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	104.08000	0.10408		181.17000	0.18117	104.080	9.82	0.05	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	6,379.41000	6.37941		5,386.29000	5.38629	6,379.410	9.43	0.88	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	367.70000	0.36770		583.64000	0.58364	367.700	9.39	0.15	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	5,239.28000	5.23928		4,322.50000	4.32250	5,239.280	9.41	0.82	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,777.27000	1.77727		1,323.92000	1.32392	1,777.270	10.19	0.44	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	2,931.04000	2.93104		3,708.49000	3.70849	2,931.040	10.39	0.62	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,499.31000	3.49931		4,338.17000	4.33817	3,499.310	10.60	0.68	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			11.14454	87.52311		10.86391	88.71377		9.28	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	217.64000	0.21764		332.89000	0.33289	217.640	9.13	0.08	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	437.67000	0.43767		641.84000	0.64184	437.670	8.89	0.14	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	487.76000	0.48776		710.33000	0.71033	487.760	8.85	0.16	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	559.45000	0.55945		806.81000	0.80681	559.450	8.82	0.18	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	752.01000	0.75201		1,057.75000	1.05775	752.010	8.88	0.22	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,254.86000	1.25486		1,686.73000	1.68673	1,254.860	9.05	0.32	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,623.88000	1.62388		2,129.99000	2.12999	1,623.880	9.20	0.38	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	2,272.34000	2.27234		1,799.75000	1.79975	2,272.340	9.80	0.44	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,845.12000	1.84512		1,446.50000	1.44650	1,845.120	10.07	0.37	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,342.30000	1.34230		1,038.13000	1.03813	1,342.300	10.49	0.29	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	943.58000	0.94358		720.76000	0.72076	943.580	10.94	0.21	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	894.09000	0.89409		681.80000	0.68180	894.090	11.01	0.20	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.28761	85.34377		10.99179	86.55960		8.85	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,267.49000	1.26749		1,685.13000	1.68513	1,267.490	8.47	0.31	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,632.95000	1.63295		2,123.30000	2.12330	1,632.950	8.60	0.37	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,234.42000	1.23442		968.85000	0.96885	1,234.420	10.29	0.24	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,015.63000	1.01563		792.92000	0.79292	1,015.630	10.57	0.21	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.44515	87.06869		11.13348	88.30911		8.18	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			11.31297	83.42081		11.04982	84.75366		11.19	0.00	17,184,686.86	206	170,378.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	0.01000	0.00001		0.12000	0.00012	0.010	8.86	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	0.02000	0.00002		0.18000	0.00018	0.020	8.83	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	0.03000	0.00003		0.36000	0.00036	0.030	8.78	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	1.05000	0.00105		7.15000	0.00715	1.050	8.52	0.00	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	6,338.88000	6.33888		5,027.76000	5.02776	6,338.880	8.79	0.99	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	6,066.04000	6.06604		4,763.37000	4.76337	6,066.040	8.93	0.99	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	12.67000	0.01267		53.56000	0.05356	12.670	9.07	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	4,346.43000	4.34643		3,165.09000	3.16509	4,346.430	9.86	0.93	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	4,007.77000	4.00777		2,867.96000	2.86796	4,007.770	10.05	0.91	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	193.53000	0.19353		461.93000	0.46193	193.530	10.34	0.13	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	1,047.83000	1.04783		608.16000	0.60816	1,047.830	12.26	0.41	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	873.64000	0.87364		497.22000	0.49722	873.640	12.49	0.36	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	194.21000	0.19421		98.24000	0.09824	194.210	14.04	0.10	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			11.47333		84.95929		11.19825	86.31792		11.67	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	62.22000				116.97000	0.11697	62.220	11.01	0.03	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	88.18000				161.39000	0.16139	88.180	10.97	0.04	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	217.64000				370.11000	0.37011	217.640	10.87	0.09	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	7,100.29000			5,956.07000	5.95607	7,100.290		10.81	0.87	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	373.36000				605.58000	0.60558	373.360	10.80	0.14	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	5,568.77000			4,545.06000	4.54506	5,568.770		10.97	0.80	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	829.23000				1,234.99000	1.23499	829.230	11.08	0.25	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,717.47000			1,270.00000	1.27000	1,717.470		12.41	0.37	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	685.32000				483.45000	0.48345	685.320	13.56	0.18	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.60642		82.54383		11.31889	83.93127		11.71	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,132.54000				1,557.06000	1.55706	1,132.540	11.16	0.27	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	2,531.72000				3,226.05000	3.22605	2,531.720	11.84	0.46	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	791.96000			600.43000	0.60043	791.960		14.01	0.16	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.73950		84.26868		11.43899	85.68535		10.80	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	3,853.55000			4,689.35000	4.68935	3,853.550		11.18	0.55	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.89417		81.81222		11.57973	83.25748		10.48	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			11.62547		83.89025		11.34727	85.47530		12.67	0.00	0.00	0	61,647.0
R2035	On 03/11/2022	Bond Future	9.82	Call	0.51000		0.00051		3.29000	0.00329	0.510	11.39	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	9.96000		0.00996		42.15000	0.04215	9.960	11.41	0.01	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	6,296.44000		6.29644	4,812.60000	4.81260	6,296.440		11.71	0.97	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	3,953.47000		3.95347	2,722.92000	2.72292	3,953.470		12.26	0.85	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	330.36000		0.33036		736.02000	0.73602	330.360	12.35	0.18	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	155.72000		0.15572		70.35000	0.07035	155.720	15.01	0.08	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.78266		85.43743		11.49267	87.05283		13.30	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	96.30000		0.09630		183.62000	0.18362	96.300	12.13	0.04	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	115.82000		0.11582		217.25000	0.21725	115.820	12.13	0.05	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	275.71000		0.27571		477.34000	0.47734	275.710	12.14	0.10	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	532.96000		0.53296		861.48000	0.86148	532.960	12.29	0.16	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	7,068.66000		7.06866	5,790.69000	5.79069	7,068.660		12.31	0.83	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,083.66000		1.08366		1,613.58000	1.61358	1,083.660	12.70	0.28	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	5,212.60000		5.21260	4,132.46000	4.13246	5,212.600		12.72	0.72	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	2,343.97000		2.34397	1,739.00000	1.73900	2,343.970		13.99	0.42	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	705.70000		0.70570	491.53000	0.49153	705.700		15.77	0.16	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.90744		82.68864		11.60573	84.33810		13.46	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	308.04000		0.30804		482.71000	0.48271	308.040	12.51	0.09	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	686.57000		0.68657		1,012.15000	1.01215	686.570	12.49	0.17	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	876.89000		0.87689		1,265.35000	1.26535	876.890	12.57	0.20	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	1,779.91000		1.77991		2,400.98000	2.40098	1,779.910	13.08	0.34	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,453.18000		2.45318		1,924.52000	1.92452	2,453.180	14.72	0.36	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,469.01000		1.46901		1,128.95000	1.12895	1,469.010	15.65	0.23	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			12.03380		84.41618		11.71972	86.10041		12.52	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			12.18133		81.61782		11.85415	83.33609		12.37	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			11.75509		80.04012		11.48209	81.61276		13.50	0.00	26,653,359.96	333	64,972.0
R2037	On 02/02/2023	Bond Future			11.90080		77.26040		11.61684	78.86319		14.97	0.00	0.00	0	76,247.0
R2037	On 02/02/2023	Bond Future	11.10	Call	1,021.92000		1.02192	1,518.89000	1.51889	1,021.920		14.37	0.26	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	2,721.39000		2.72139	2,062.93000	2.06293	2,721.390		15.74	0.46	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			12.02566		78.85210		11.73065	80.48869		14.43	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,330.77000		1.33077	1,838.02000	1.83802	1,330.770		13.63	0.27	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	2,947.89000		2.94789	3,772.06000	3.77206	2,947.890		14.47	0.46	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	1,094.60000		1.09460	838.35000	0.83835	1,094.600		17.18	0.18	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			12.15453		76.24160		11.84774	77.91259		14.17	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.28975		77.78247		11.97106	79.48720		13.29	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			11.83780		81.74647		11.56478	83.43352		14.27	0.00	408,732.35	5	52,370.0
R2040	On 03/11/2022	Bond Future	10.60	Call	18.54000		0.01854	69.52000	0.06952	18.540		12.90	0.02	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	10.70	Call	32.45000		0.03245	110.59000	0.11059	32.450		13.02	0.02	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	294.19000		0.29419	670.58000	0.67058	294.190		13.74	0.15	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	413.49000		0.41349	882.09000	0.88209	413.490		13.91	0.20	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	12.52	Put	418.45000		0.41845	209.45000	0.20945	418.450		16.18	0.17	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.97930		78.74788		11.69547	80.46720		15.85	0.00	0.00	0	64,540.0
R2040	On 02/02/2023	Bond Future	10.21	Call	170.15000		0.17015	306.20000	0.30620	170.150		14.45	0.06	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	740.14000		0.74014	1,153.27000	1.15327	740.140		14.72	0.20	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	1,092.11000		1.09211	1,628.34000	1.62834	1,092.110		14.99	0.26	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	2,825.95000		2.82595	2,132.73000	2.13273	2,825.950		16.40	0.45	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	2,352.27000		2.35227	1,754.19000	1.75419	2,352.270		16.75	0.39	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			12.10047		80.37047		11.80583	82.12597		15.28	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	413.96000		0.41396	631.07000	0.63107	413.960		14.19	0.10	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	891.54000		0.89154	1,282.85000	1.28285	891.540		14.18	0.19	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,154.04000		1.15404	1,622.63000	1.62263	1,154.040		14.34	0.23	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,232.49000		2.23249	2,951.32000	2.95132	2,232.490		14.93	0.37	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,478.17000		2.47817	1,955.94000	1.95594	2,478.170		16.81	0.33	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,559.82000		1.55982	1,210.63000	1.21063	1,559.820		17.80	0.23	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			12.22533		77.54129		11.91916	79.33374		15.05	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.35568		79.10839		12.03789	80.93706		14.13	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			11.81364		78.68162		11.55076	80.33534		15.10	0.00	1,494,950.78	19	73,444.0
R2044	On 03/11/2022	Bond Future	10.60	Call	20.87000		0.02087	73.88000	0.07388	20.870		13.66	0.02	0.00	0	1,900.0
R2044	On 03/11/2022	Bond Future	11.30	Call	451.30000		0.45130	928.50000	0.92850	451.300		14.72	0.21	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			11.94669		75.75171		11.67361	77.43701		16.80	0.00	0.00	0	31,719.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,968.64000		2.96864		2,270.45000	2.27045	2,968.640	17.25	0.46	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			12.06010		77.31264		11.77689	79.03336		16.22	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,970.48000		4.97048		4,091.85000	4.09185	4,970.480	16.22	0.55	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	4,190.90000		4.19090		3,417.67000	3.41767	4,190.900	16.60	0.49	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			12.17661		74.54481		11.88261	76.30177		16.00	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.29790		76.05136		11.99303	77.84387		15.03	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			11.73504		77.62056		11.47212	79.32064		15.65	0.00	0.00	0	248,902.0
R2048	On 03/11/2022	Bond Future	10.60	Call	30.34000		0.03034		102.40000	0.10240	30.340	14.16	0.02	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	572.35000		0.57235		1,137.95000	1.13795	572.350	15.26	0.25	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.86071		79.08896		11.58772	80.82148		16.48	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	321.98000		0.32198		539.53000	0.53953	321.980	15.06	0.10	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,215.02000		1.21502		1,771.30000	1.77130	1,215.020	15.83	0.28	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.96730		76.25409		11.68429	78.02297		16.83	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			12.07733		77.80973		11.78369	79.61590		15.72	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			12.19371		74.96067		11.88921	76.80327		15.62	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			11.60497		64.69642		11.33727	66.02933		14.28	0.00	0.00	0	19,159.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.01000		0.00001		0.06000	0.00006	0.010	12.89	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	1.55000		0.00155		8.10000	0.00810	1.550	12.82	0.00	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	8,611.88000		8.61188		7,285.52000	7.28552	8,611.880	12.82	1.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.90	Call	177.52000		0.17752		0.00000	0.00000	177.520	13.67	0.12	10,441,331.94	1,300	1,300.0
R209	On 03/11/2022	Bond Future	11.00	Put	3,324.40000		3.32440		2,306.48000	2.30648	3,324.400	13.83	0.84	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.50	Call	1,038.52000		1.03852		1,757.30000	1.75730	1,038.520	14.75	0.45	37,712,330.99	1,300	1,300.0
R209	On 03/11/2022	Bond Future	12.00	Put	597.82000		0.59782		318.72000	0.31872	597.820	15.70	0.28	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.74038		65.88957		11.46271	67.24795		15.04	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.85290		64.09101		11.56505	65.47799		15.20	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	360.73000		0.36073		545.25000	0.54525	360.730	14.12	0.11	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	5,584.50000		5.58450		4,676.45000	4.67645	5,584.500	14.56	0.69	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,980.26000		1.98026		1,564.10000	1.56410	1,980.260	16.67	0.33	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.96398		65.43022		11.66569	66.84638		14.19	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			12.09016		63.60140		11.78081	65.04617		13.97	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

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 03/11/2022	Bond Future			229.06111	229.06111		230.88137	230.88137			0.00	69,176,455.22	302	430.0
R210	On 02/02/2023	Bond Future			233.34171	233.34171		235.19928	235.19928			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			235.07841	235.07841		236.98045	236.98045			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			240.03712	240.03712		241.98015	241.98015			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			241.71344	241.71344		243.70139	243.70139			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			11.19610	78.99176		10.93284	80.19361		10.57	0.00	35,941,250.80	455	33,508.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.00000	0.00000		0.02000	0.00002	0.000	7.84	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	0.00000	0.00000		0.03000	0.00003	0.000	7.78	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	6,453.44000	6.45344	5,254.12000	5.25412	6,453.440	7.15	1.00	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	5,756.77000	5.75677	4,560.94000	4.56094	5,756.770	7.02	1.00	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	4,733.19000	4.73319	3,567.79000	3.56779	4,733.190	7.73	0.99	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,895.71000	3.89571	2,799.08000	2.79908	3,895.710	8.43	0.95	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.36247	80.44855		11.08676	81.67366		10.90	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	58.09000	0.05809	107.97000	0.10797	58.090	10.66	0.03	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	6,533.39000	6.53339	5,490.63000	5.49063	6,533.390	10.24	0.88	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	5,147.78000	5.14778	4,210.52000	4.21052	5,147.780	10.39	0.81	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	600.62000	0.60062	916.82000	0.91682	600.620	10.43	0.22	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	959.58000	0.95958	688.99000	0.68899	959.580	12.31	0.26	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.49300	78.54865		11.20458	79.79976		10.84	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.62621	80.18926		11.32421	81.46681		9.97	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.78687	78.25723		11.47030	79.56056		9.65	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			11.74246	62.09814		11.47470	63.48493		15.62	0.00	136,615,908.00	2,200	24,771.0
R214	On 02/02/2023	Bond Future			11.87374	63.24340		11.59608	64.65662		16.47	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.97737	61.24394		11.69010	62.68684		16.74	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			12.08112	62.52342		11.78383	63.99667		15.64	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			12.20058	60.48804		11.89273	61.99104		15.50	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>758,137,823.57</b>	<b>9,369</b>	<b>1 491 227.0</b>
<b>Grand Total:</b>													<b>758,137,823.57</b>	<b>9,369</b>	<b>1 491 227.0</b>