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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2022

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	828.87600		828.87600		831.04600	831.04600			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	843.77400		843.77400		845.99300	845.99300			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	859.78700		859.78700		862.05300	862.05300			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	876.77400		876.77400		879.08900	879.08900			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	893.02800		893.02800		895.38400	895.38400			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	951.03800		951.03800		956.37600	956.37600			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	968.13100		968.13100		973.57700	973.57700			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	986.50400		986.50400		992.05900	992.05900			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,005.99400		1,005.99400		1,011.66400	1,011.66400			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,024.64400		1,024.64400		1,030.41700	1,030.41700			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	838.31500		838.31500		843.16600	843.16600			0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	853.38200		853.38200		858.33100	858.33100			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	869.57800		869.57800		874.62600	874.62600			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		886.75800	886.75800		891.90900	891.90900			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		903.19700	903.19700		908.44300	908.44300			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		12.23783	73.05006		12.15332	73.45053			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.42797	74.38078		12.33906	74.79199			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.60654	72.01838		12.51347	72.43911			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.77982	73.46029		12.68250	73.89050			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.98695	71.04509		12.88538	71.48300			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		12.55054	71.06413		12.46421	71.53682			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.71744	72.36142		12.62705	72.84568			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.88146	69.49098		12.78705	69.98588			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.03604	70.88434		12.93766	71.39003			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.21954	67.95046		13.11699	68.46528			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		826.57700	826.57700		831.40500	831.40500			0.00	0.00	0	870.0
GOVI	On 02/02/2023	GOVI		841.43400	841.43400		846.35900	846.35900			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		857.40200	857.40200		862.42600	862.42600			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		874.34200	874.34200		879.46800	879.46800			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		890.55100	890.55100		895.77100	895.77100			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.67466	167.67466		167.55678	167.55678			0.00	0.00	0	7,366.0
I2025	On 02/02/2023	Bond Future		169.01191	169.01191		168.89839	168.89839			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		172.26052	172.26052		172.14784	172.14784			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.92189	173.92189		173.80916	173.80916			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.18270	177.18270		177.06714	177.06714			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		122.62600	122.62600		122.37588	122.37588			0.00	39,853,450.00	325	1,519.0
I2029	On 02/02/2023	Bond Future		124.86018	124.86018		124.61030	124.61030			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.94818	125.94818		125.69577	125.69577			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	128.46607		128.46607		128.21011	128.21011			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future	129.51377		129.51377		129.25264	129.25264			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	115.43568		115.43568		115.33354	115.33354			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future	117.53860		117.53860		117.43894	117.43894			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future	118.39920		118.39920		118.29980	118.29980			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	120.76600		120.76600		120.66598	120.66598			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	121.57955		121.57955		121.47742	121.47742			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future	131.22213		131.22213		130.61798	130.61798			0.00	0.00	0	5,518.0
I2038	On 02/02/2023	Bond Future	131.68063		131.68063		131.07064	131.07064			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	134.21228		134.21228		133.59280	133.59280			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future	134.89076		134.89076		134.26076	134.26076			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	137.41934		137.41934		136.77699	136.77699			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	116.96775		116.96775		116.86202	116.86202			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future	119.09902		119.09902		118.99593	118.99593			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	119.32753		119.32753		119.22453	119.22453			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future	121.71377		121.71377		121.61027	121.61027			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	121.85673		121.85673		121.75116	121.75116			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future	121.35121		121.35121		120.80045	120.80045			0.00	0.00	0	11,715.0
I2050	On 02/02/2023	Bond Future	121.41487		121.41487		120.85870	120.85870			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	123.74912		123.74912		123.18431	123.18431			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future	123.99742		123.99742		123.42291	123.42291			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	126.32174		126.32174		125.73606	125.73606			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	327.32700		327.32700		326.86800	326.86800			0.00	0.00	0	704.0
IGOV	On 02/02/2023	Index Future	333.29000		333.29000		332.82600	332.82600			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	339.69300		339.69300		339.22300	339.22300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future	346.48100		346.48100		346.00200	346.00200			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	352.98000		352.98000		352.49100	352.49100			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.82000		94.18000		5.81500	94.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.48500		93.51500		6.48000	93.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.55500		93.44500		6.54500	93.45500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.07000		92.93000		7.04000	92.96000			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.17500		92.82500		7.12000	92.88000			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			7.54500		92.45500		7.48500	92.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.62500		92.37500		7.55000	92.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.09000		91.91000		7.97500	92.02500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.17500		91.82500		8.10000	91.90000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.21000		91.79000		8.12000	91.88000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.21000		91.79000		8.12000	91.88000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.19500		91.80500		8.10500	91.89500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.09677		108.72632		9.01878	108.99760		5.00	0.00	0.00	0	64,278.0
R186	On 03/11/2022	Bond Future	8.23	Call	69.07000		0.06907		103.00000	0.10300	69.070	4.57	0.07	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,261.31000		1.26131		1,110.94000	1.11094	1,261.310	4.93	0.61	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.23997		105.38303		9.15447	105.66340		5.20	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.37083		107.38641		9.27746	107.67410		5.00	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.49011		104.20847		9.38796	104.50316		4.99	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.67670		106.13760		9.56495	106.43733		4.69	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			338.93804		338.93804		338.65655	338.65655			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			336.18804		336.18804		335.91463	335.91463			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.65188		342.65188		342.37932	342.37932			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			340.26358		340.26358		339.99035	339.99035			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.64069		346.64069		346.36091	346.36091			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			252.50667		252.50667		251.82583	251.82583			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			252.36645		252.36645		251.68286	251.68286			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			257.21752		257.21752		256.52548	256.52548			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			257.45192		257.45192		256.74948	256.74948			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			262.27810		262.27810		261.56126	261.56126			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			7.14272		101.64716		7.10744	101.65793		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			10.56185		89.41963		10.46448	89.86480		8.65	0.00	0.00	0	66,663.0
R2030	On 03/11/2022	Bond Future	9.70	Call	105.61000		0.10561		173.69000	0.17369	105.610	7.54	0.08	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	570.84000		0.57084		749.06000	0.74906	570.840	8.15	0.30	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	231.85000		0.23185		182.22000	0.18222	231.850	10.48	0.12	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.71919		87.02154		10.61611	87.47812		9.12	0.00	0.00	0	5,200.0

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R2030	On 02/02/2023	Bond Future	8.81	Call	110.60000	0.11060		137.42000	0.13742	110.600	9.10	0.05	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	175.64000	0.17564		216.69000	0.21669	175.640	8.94	0.08	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,301.65000	5.30165		4,938.36000	4.93836	5,301.650	8.71	0.82	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	613.68000	0.61368		729.29000	0.72929	613.680	8.75	0.22	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,258.02000	4.25802		3,932.62000	3.93262	4,258.020	8.77	0.75	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,354.61000	1.35461		1,211.16000	1.21116	1,354.610	9.75	0.35	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	3,842.17000	3.84217		4,176.54000	4.17654	3,842.170	9.95	0.70	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,473.59000	4.47359		4,827.64000	4.82764	4,473.590	10.16	0.75	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.87258	88.67667		10.76380	89.14359		8.79	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	312.70000	0.31270		363.90000	0.36390	312.700	8.59	0.11	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	614.40000	0.61440		708.10000	0.70810	614.400	8.38	0.19	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	681.86000	0.68186		784.37000	0.78437	681.860	8.34	0.21	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	777.10000	0.77710		891.20000	0.89120	777.100	8.32	0.23	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,025.42000	1.02542		1,165.65000	1.16565	1,025.420	8.39	0.28	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,652.82000	1.65282		1,847.15000	1.84715	1,652.820	8.56	0.39	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,094.37000	2.09437		2,318.53000	2.31853	2,094.370	8.72	0.45	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,801.19000	1.80119		1,639.09000	1.63909	1,801.190	9.31	0.37	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,446.68000	1.44668		1,310.47000	1.31047	1,446.680	9.57	0.31	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,038.99000	1.03899		935.43000	0.93543	1,038.990	9.97	0.23	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	722.61000	0.72261		646.87000	0.64687	722.610	10.42	0.17	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	683.88000	0.68388		611.82000	0.61182	683.880	10.49	0.16	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.02441	86.42446		10.90949	86.90175		8.73	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,684.96000	1.68496		1,867.50000	1.86750	1,684.960	8.35	0.37	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,120.99000	2.12099		2,330.83000	2.33083	2,120.990	8.49	0.43	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,039.74000	1.03974		939.18000	0.93918	1,039.740	10.13	0.21	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	854.93000	0.85493		769.76000	0.76976	854.930	10.40	0.18	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.20457	88.02419		11.08356	88.50990		8.28	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			11.01362	84.93925		10.91660	85.43937		10.56	0.00	757,658,110.00	8,920	168,763.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	2.82000	0.00282		6.99000	0.00699	2.820	9.03	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	3.69000	0.00369		8.86000	0.00886	3.690	9.03	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	6.19000	0.00619		14.01000	0.01401	6.190	9.02	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	49.97000	0.04997		89.34000	0.08934	49.970	8.99	0.04	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,926.60000	4.92660		4,495.37000	4.49537	4,926.600	9.13	0.92	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	4,676.21000	4.67621		4,254.98000	4.25498	4,676.210	9.20	0.91	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	166.67000	0.16667		256.21000	0.25621	166.670	9.27	0.11	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,175.85000	3.17585		2,835.42000	2.83542	3,175.850	9.66	0.78	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,899.51000	2.89951		2,578.60000	2.57860	2,899.510	9.77	0.74	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	708.40000	0.70840		918.70000	0.91870	708.400	9.96	0.32	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	731.01000	0.73101		620.50000	0.62050	731.010	11.40	0.28	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	614.06000	0.61406		518.67000	0.51867	614.060	11.58	0.25	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	153.78000	0.15378		125.12000	0.12512	153.780	12.88	0.07	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			11.16839		86.46720		11.06639	86.97980		10.95	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	127.70000				162.75000	0.16275	127.700	10.25	0.05	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	175.33000				221.12000	0.22112	175.330	10.21	0.07	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	396.93000				485.51000	0.48551	396.930	10.12	0.14	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,864.56000		5.86456	5,473.24000	5.47324	5,864.560		10.21	0.80	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	675.37000				805.77000	0.80577	675.370	10.25	0.21	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,491.11000		4.49111	4,154.56000	4.15456	4,491.110		10.43	0.71	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,353.50000		1.35350	1,557.77000	1.55777	1,353.500		10.59	0.35	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,318.43000		1.31843	1,184.54000	1.18454	1,318.430		11.97	0.30	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	526.86000		0.52686	467.14000	0.46714	526.860		13.08	0.14	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.31482		83.95113		11.20793	84.47504		11.21	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,568.99000		1.56899	1,758.12000	1.75812	1,568.990		10.67	0.34	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,246.70000		3.24670	3,536.07000	3.53607	3,246.700		11.34	0.53	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	608.05000		0.60805	544.78000	0.54478	608.050		13.44	0.13	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.45403		85.61368		11.34210	86.14905		10.76	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,824.25000		4.82425	5,153.74000	5.15374	4,824.250		11.38	0.61	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.62618		83.04186		11.50909	83.58682		10.68	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			11.26609		85.94606		11.17400	86.48468		11.89	0.00	0.00	0	61,488.0
R2035	On 03/11/2022	Bond Future	9.82	Call	17.49000		0.01749	31.18000	0.03118	17.490		10.67	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	120.53000		0.12053	183.61000	0.18361	120.530		10.68	0.07	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,508.95000		4.50895	4,094.12000	4.09412	4,508.950		10.97	0.84	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,606.03000		2.60603	2,318.19000	2.31819	2,606.030		11.50	0.64	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,115.97000		1.11597	1,385.68000	1.38568	1,115.970		11.59	0.39	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	118.46000		0.11846	103.83000	0.10383	118.460		14.16	0.05	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.41544		87.49075		11.31896	88.04244		12.51	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	230.29000		0.23029	290.94000	0.29094	230.290		11.42	0.08	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	270.05000		0.27005	338.68000	0.33868	270.050		11.42	0.09	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	577.37000		0.57737	697.72000	0.69772	577.370		11.47	0.17	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,042.82000		1.04282	1,222.07000	1.22207	1,042.820		11.78	0.27	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,537.90000		5.53790	5,169.16000	5.16916	5,537.900		11.80	0.73	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,885.22000		1.88522	2,141.74000	2.14174	1,885.220		12.25	0.40	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,968.13000		3.96813	3,674.85000	3.67485	3,968.130		12.26	0.60	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,713.02000		1.71302	1,564.98000	1.56498	1,713.020		13.54	0.32	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	512.12000		0.51212	461.98000	0.46198	512.120		15.25	0.12	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.54926		84.65213		11.44865	85.21581		12.94	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	538.26000		0.53826	633.57000	0.63357	538.260		12.04	0.13	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,104.03000		1.10403	1,266.77000	1.26677	1,104.030		12.01	0.24	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,371.34000		1.37134	1,558.92000	1.55892	1,371.340		12.09	0.28	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,554.96000		2.55496	2,826.71000	2.82671	2,554.960		12.57	0.42	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,858.47000		1.85847	1,721.27000	1.72127	1,858.470		14.15	0.29	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,094.29000		1.09429	1,008.91000	1.00891	1,094.290		15.06	0.18	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	11.67801	86.32783		11.57311	86.90372		12.60	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.83716	83.42673		11.72792	84.01296		12.72	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	11.40825	82.04624		11.32620	82.53203		12.70	0.00	0.00	0	66,066.0
R2037	On	02/02/2023			Bond Future	11.54695	79.26524		11.46115	79.76299		14.11	0.00	0.00	0	73,477.0
R2037	On	02/02/2023	11.10	Call	Bond Future	1,706.62000	1.70662	1,925.13000	1.92513	1,706.620	13.54	0.37	0.00	0	636.0	
R2037	On	02/02/2023	11.97	Put	Bond Future	1,968.35000	1.96835	1,820.49000	1.82049	1,968.350	14.85	0.36	0.00	0	636.0	
R2037	On	04/05/2023			Bond Future	11.68025	80.77344		11.59089	81.28207		13.90	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	Bond Future	2,019.77000	2.01977	2,177.11000	2.17711	2,019.770	13.34	0.36	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	Bond Future	4,045.13000	4.04513	4,267.23000	4.26723	4,045.130	14.26	0.55	0.00	0	400.0	
R2037	On	04/05/2023	13.73	Put	Bond Future	829.81000	0.82981	768.14000	0.76814	829.810	16.61	0.14	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.81126	78.11487		11.71817	78.63458		14.29	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.95762	79.56033		11.86094	80.08939		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	11.49460	83.87632		11.40726	84.43274		13.44	0.00	755,557,890.56	9,008	52,284.0
R2040	On	03/11/2022	10.60	Call	Bond Future	177.00000	0.17700	258.25000	0.25825	177.000	12.13	0.09	0.00	0	1,600.0	
R2040	On	03/11/2022	10.70	Call	Bond Future	252.81000	0.25281	357.18000	0.35718	252.810	12.25	0.12	0.00	0	1,078.0	
R2040	On	03/11/2022	11.20	Call	Bond Future	1,036.25000	1.03625	1,291.53000	1.29153	1,036.250	12.93	0.35	0.00	0	1,078.0	
R2040	On	03/11/2022	11.30	Call	Bond Future	1,290.91000	1.29091	1,578.89000	1.57889	1,290.910	13.10	0.40	0.00	0	1,600.0	
R2040	On	03/11/2022	12.52	Put	Bond Future	302.94000	0.30294	267.29000	0.26729	302.940	15.31	0.11	0.00	0	1,078.0	
R2040	On	02/02/2023			Bond Future	11.62908	80.87793		11.53787	81.44761		14.96	0.00	40,438,965.00	500	64,540.0
R2040	On	02/02/2023	10.21	Call	Bond Future	373.49000	0.37349	457.01000	0.45701	373.490	13.65	0.11	0.00	0	388.0	
R2040	On	02/02/2023	10.96	Call	Bond Future	1,367.16000	1.36716	1,572.97000	1.57297	1,367.160	14.17	0.30	0.00	0	388.0	
R2040	On	02/02/2023	11.19	Call	Bond Future	1,895.37000	1.89537	2,146.40000	2.14640	1,895.370	14.48	0.38	0.00	0	621.0	
R2040	On	02/02/2023	12.07	Put	Bond Future	2,127.34000	2.12734	1,957.98000	1.95798	2,127.340	15.92	0.35	0.00	0	621.0	
R2040	On	02/02/2023	12.27	Put	Bond Future	1,764.92000	1.76492	1,620.59000	1.62059	1,764.920	16.26	0.30	0.00	0	388.0	
R2040	On	04/05/2023			Bond Future	11.75798	82.41692		11.66307	82.99898		14.75	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	Bond Future	700.40000	0.70040	810.37000	0.81037	700.400	13.71	0.15	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	Bond Future	1,391.97000	1.39197	1,573.24000	1.57324	1,391.970	13.69	0.26	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	Bond Future	1,747.99000	1.74799	1,957.42000	1.95742	1,747.990	13.84	0.31	0.00	0	388.0	
R2040	On	04/05/2023	11.48	Call	Bond Future	3,122.63000	3.12263	3,417.92000	3.41792	3,122.630	14.40	0.45	0.00	0	486.0	
R2040	On	04/05/2023	12.78	Put	Bond Future	1,919.31000	1.91931	1,784.57000	1.78457	1,919.310	16.23	0.27	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	Bond Future	1,196.13000	1.19613	1,107.89000	1.10789	1,196.130	17.20	0.18	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.88453	79.54057		11.78577	80.13511		15.20	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	12.02506	81.01232		11.92257	81.61756		14.58	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	11.48844	80.73620		11.39057	81.37273		14.26	0.00	0.00	0	72,910.0
R2044	On	03/11/2022	10.60	Call	Bond Future	182.98000	0.18298	274.35000	0.27435	182.980	12.87	0.09	0.00	0	1,900.0	
R2044	On	03/11/2022	11.30	Call	Bond Future	1,334.63000	1.33463	1,660.20000	1.66020	1,334.630	13.89	0.41	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			11.61507	77.80650		11.51303	78.45765			15.89	0.00	0.00	0	33,819.0
R2044	On 04/05/2023	Bond Future			11.73602	79.28714		11.62999	79.95208			15.67	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,020.78000	4.02078		3,737.44000	3.73744	4,020.780		15.67	0.47	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,362.55000	3.36255		3,117.48000	3.11748	3,362.550		16.04	0.41	0.00	0	4,000.0
R2044	On 03/08/2023	Bond Future			11.85439	76.47407		11.74420	77.15309			16.18	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.98550	77.88906		11.87124	78.58037			15.53	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			11.40257	79.78160		11.30960	80.40531			14.80	0.00	0.00	0	256,863.0
R2048	On 03/11/2022	Bond Future	10.60	Call	265.24000	0.26524		378.58000	0.37858	265.240		13.69	0.12	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	1,668.65000	1.66865		2,020.33000	2.02033	1,668.650		14.90	0.46	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.52150	81.25236		11.42463	81.89035			15.63	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	647.34000	0.64734		779.53000	0.77953	647.340		14.26	0.17	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,996.27000	1.99627		2,274.90000	2.27490	1,996.270		14.99	0.38	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.63486	78.33949		11.53422	78.99111			16.29	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.74609	79.85278		11.64155	80.51826			15.92	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.87124	76.91456		11.76284	77.59201			16.15	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			11.24683	66.48850		11.15958	66.93580			13.41	0.00	0.00	0	20,217.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.89000	0.00089		1.88000	0.00188	0.890		12.09	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	34.79000	0.03479		56.97000	0.05697	34.790		12.01	0.03	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,853.04000	6.85304		6,427.92000	6.42792	6,853.040		12.01	0.97	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,180.74000	2.18074		1,950.84000	1.95084	2,180.740		12.97	0.63	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	384.91000	0.38491		337.73000	0.33773	384.910		14.78	0.17	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.37520	67.68451		11.28425	68.14261			14.15	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.49545	65.81973		11.40095	66.28779			14.61	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	614.03000	0.61403		709.43000	0.70943	614.030		13.59	0.17	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,486.16000	4.48616		4,229.21000	4.22921	4,486.160		13.99	0.61	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,495.25000	1.49525		1,387.83000	1.38783	1,495.250		16.04	0.26	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.60847	67.12310		11.51039	67.60127			14.28	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.74492	65.21677		11.64324	65.70352			14.36	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			231.43547	231.43547		231.26137	231.26137				0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.65238	235.65238		235.48411	235.48411				0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			237.05728	237.05728		236.89022	236.89022				0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 03/08/2023	Bond Future			241.79702		241.79702		241.62938	241.62938			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			243.08828		243.08828		242.91696	242.91696			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			10.89148		80.38459		10.78925	80.85920		9.99	0.00	0.00	0	34,054.0
R213	On 03/11/2022	Bond Future	9.13	Call	1.52000		0.00152		4.67000	0.00467	1.520	8.42	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	2.11000		0.00211		6.19000	0.00619	2.110	8.41	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,109.45000		5.10945	4,678.20000	4.67820	5,109.450	5,109.450	8.41	0.96	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,457.40000		4.45740	4,048.57000	4.04857	4,457.400	4,457.400	8.61	0.93	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,546.31000		3.54631	3,180.56000	3.18056	3,546.310	3,546.310	8.91	0.86	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,852.45000		2.85245	2,530.13000	2.53013	2,852.450	2,852.450	9.23	0.78	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.05212		81.82934		10.94448	82.31560		10.19	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	118.58000		0.11858	149.37000	0.14937	118.580	118.580	9.92	0.05	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,370.55000		5.37055	4,988.16000	4.98816	5,370.550	5,370.550	9.54	0.82	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,109.18000		4.10918	3,776.53000	3.77653	4,109.180	4,109.180	9.69	0.72	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	975.98000		0.97598	1,142.32000	1.14232	975.980	975.980	9.73	0.30	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	680.82000		0.68082	596.97000	0.59697	680.820	680.820	11.55	0.19	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.19683		79.83373		11.08394	80.33073		10.34	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.33667		81.41357		11.21827	81.92133		9.88	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.51559		79.37240		11.39151	79.88927		9.77	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			11.41685		63.79108		11.32931	64.25885		14.73	0.00	0.00	0	25,380.0
R214	On 02/02/2023	Bond Future			11.54206		64.93760		11.45090	65.41631		15.57	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.65343		62.87493		11.55892	63.36385		16.16	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.75955		64.11949		11.66161	64.61886		15.81	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.88865		62.01136		11.78724	62.51974		16.00	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>													<b>1,593,508,415.56</b>	<b>18,753</b>	<b>1 497 073.0</b>	
<b>Grand Total:</b>													<b>1,593,508,415.56</b>	<b>18,753</b>	<b>1 497 073.0</b>	