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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2022

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	830.68100	830.68100		829.79800	829.79800				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	845.56000	845.56000		844.67200	844.67200				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	861.56200	861.56200		860.66100	860.66100				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	878.31100	878.31100		877.39500	877.39500				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	895.05800	895.05800		894.12400	894.12400				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	962.54800	962.54800		959.19200	959.19200				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	979.78900	979.78900		976.38500	976.38500				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	998.33100	998.33100		994.86800	994.86800				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,017.73800	1,017.73800		1,014.21100	1,014.21100				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,037.14400	1,037.14400		1,033.54900	1,033.54900				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	848.05500	848.05500		844.55400	844.55400				0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	863.24600	863.24600		859.69200	859.69200				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	879.58200	879.58200		875.96600	875.96600				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			896.68100	896.68100	892.99600	892.99600			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future			913.77800	913.77800	910.02300	910.02300			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			12.04856	73.95122	12.12240	73.59781			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.23148	75.29392	12.30830	74.93502			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			12.40257	72.94493	12.48257	72.57956			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			12.57244	74.38136	12.65584	74.00898			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future			12.76122	72.02338	12.84829	71.64384			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			12.32760	72.29561	12.40635	71.85657			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			12.48644	73.61014	12.56818	73.16407			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			12.64171	70.75935	12.72674	70.30512			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			12.79129	72.15395	12.87967	71.69102			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future			12.95663	69.28345	13.04873	68.81158			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI			836.22300	836.22300	832.76800	832.76800			0.00	0.00	0	876.0
GOVI	On 02/02/2023	GOVI			851.20200	851.20200	847.69400	847.69400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI			867.31000	867.31000	863.74200	863.74200			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			884.17000	884.17000	880.53500	880.53500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI			901.02900	901.02900	897.32400	897.32400			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future			167.62585	167.62585	167.81718	167.81718			0.00	0.00	0	7,188.0
I2025	On 02/02/2023	Bond Future			168.95348	168.95348	169.15032	169.15032			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future			172.19195	172.19195	172.39351	172.39351			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			173.79897	173.79897	174.00494	174.00494			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future			177.15052	177.15052	177.36044	177.36044			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			122.32577	122.32577	122.80900	122.80900			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future			124.54677	124.54677	125.04052	125.04052			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future			125.62248	125.62248	126.12641	126.12641			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		128.09365	128.09365		128.60791	128.60791			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		129.20388	129.20388		129.72800	129.72800			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future		114.57956	114.57956		114.96801	114.96801			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		116.65997	116.65997		117.05684	117.05684			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		117.49837	117.49837		117.90351	117.90351			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.80970	119.80970		120.22309	120.22309			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		120.67056	120.67056		121.09185	121.09185			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		129.71104	129.71104		130.15480	130.15480			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future		130.13575	130.13575		130.58919	130.58919			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		132.63057	132.63057		133.09347	133.09347			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.23711	133.23711		133.70949	133.70949			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		135.80641	135.80641		136.28798	136.28798			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		116.06880	116.06880		116.12393	116.12393			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future		118.17623	118.17623		118.23408	118.23408			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		118.38120	118.38120		118.44078	118.44078			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		120.71033	120.71033		120.77151	120.77151			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		120.90098	120.90098		120.96342	120.96342			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future		119.04615	119.04615		120.09796	120.09796			0.00	0.00	0	12,412.0
I2050	On 02/02/2023	Bond Future		119.06173	119.06173		120.13407	120.13407			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.34420	121.34420		122.43787	122.43787			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.50757	121.50757		122.62276	122.62276			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		123.85056	123.85056		124.98744	124.98744			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future		325.10600	325.10600		325.97600	325.97600			0.00	503,914,300.00	155	702.0
IGOV	On 02/02/2023	Index Future		331.00900	331.00900		331.89800	331.89800			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		337.35100	337.35100		338.25900	338.25900			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		343.98600	343.98600		344.91200	344.91200			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		350.62000	350.62000		351.56400	351.56400			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.84500	94.15500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.62500	93.37500		6.60500	93.39500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.73000	93.27000		6.68000	93.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.41500	92.58500		7.33500	92.66500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.50000	92.50000		7.41000	92.59000			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
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.98000		92.02000		7.85000	92.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			8.08000		91.92000		7.94000	92.06000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.35500		91.64500		8.23500	91.76500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.41500		91.58500		8.28500	91.71500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.41000		91.59000		8.29000	91.71000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.40000		91.60000		8.28000	91.72000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.37500		91.62500		8.26500	91.73500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.02979		108.95925		9.06311	108.84330		5.41	0.00	99,806,673.00	916	63,582.0
R186	On 03/11/2022	Bond Future	8.23	Call	49.19000		0.04919		44.43000	0.04443	49.190	4.55	0.06	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,072.62000		1.07262		1,148.77000	1.14877	1,072.620	5.31	0.57	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.16982		105.61299		9.20538	105.49634		5.69	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.29680		107.61443		9.33517	107.49617		5.36	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.42164		104.40588		9.46333	104.28562		5.15	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.58019		106.39639		9.62586	106.27382		4.74	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			338.81008		338.81008		338.74271	338.74271			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			336.03957		336.03957		335.97518	335.97518			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.48203		342.48203		342.41830	342.41830			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			339.98486		339.98486		339.92079	339.92079			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.54081		346.54081		346.47544	346.47544			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			251.13896		251.13896		251.51919	251.51919			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			250.95977		250.95977		251.34982	251.34982			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			255.77042		255.77042		256.16937	256.16937			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			255.89649		255.89649		256.30396	256.30396			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			260.83118		260.83118		261.24642	261.24642			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			7.14590		101.64619		7.13553	101.64936		0.42	0.00	3,964,201.41	39	23,874.0
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			10.33362		90.46764		10.39716	90.17427		9.39	0.00	0.00	0	65,669.0
R2030	On 03/11/2022	Bond Future	9.70	Call	188.05000		0.18805		155.93000	0.15593	188.050	8.10	0.14	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	945.13000		0.94513		837.29000	0.83729	945.130	9.28	0.43	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	134.49000		0.13449		164.18000	0.16418	134.490	12.01	0.07	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.48066		88.08273		10.54715	87.78528		9.92	0.00	0.00	0	5,200.0

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R2030	On 02/02/2023	Bond Future	8.81	Call	207.53000	0.20753	186.12000	0.18612	207.530	9.93	0.09	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	314.91000	0.31491	283.65000	0.28365	314.910	9.76	0.12	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,520.87000	4.52087	4,753.01000	4.75301	4,520.870	9.52	0.75	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	950.21000	0.95021	870.94000	0.87094	950.210	9.56	0.30	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,571.73000	3.57173	3,780.21000	3.78021	3,571.730	9.58	0.67	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,072.14000	1.07214	1,167.59000	1.16759	1,072.140	10.55	0.29	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	4,664.64000	4.66464	4,448.85000	4.44885	4,664.640	10.74	0.76	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,335.87000	5.33587	5,107.23000	5.10723	5,335.870	10.95	0.80	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.62300	89.75269	10.69279	89.45011		9.36	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	483.37000	0.48337	443.08000	0.44308	483.370	9.09	0.15	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	907.25000	0.90725	838.70000	0.83870	907.250	8.92	0.25	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,011.42000	1.01142	936.88000	0.93688	1,011.420	8.95	0.27	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,149.18000	1.14918	1,067.03000	1.06703	1,149.180	8.98	0.29	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,462.24000	1.46224	1,364.00000	1.36400	1,462.240	9.04	0.35	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,242.96000	2.24296	2,111.62000	2.11162	2,242.960	9.31	0.46	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,758.71000	2.75871	2,609.30000	2.60930	2,758.710	9.49	0.52	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,563.67000	1.56367	1,668.24000	1.66824	1,563.670	10.11	0.32	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,258.44000	1.25844	1,346.67000	1.34667	1,258.440	10.38	0.27	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	906.37000	0.90637	973.98000	0.97398	906.370	10.78	0.20	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	632.41000	0.63241	682.38000	0.68238	632.410	11.22	0.15	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	588.12000	0.58812	635.36000	0.63536	588.120	11.22	0.14	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.76837	87.49241	10.84186	87.18419		8.92	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,155.02000	2.15502	2,029.44000	2.02944	2,155.020	8.68	0.43	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,665.30000	2.66530	2,521.58000	2.52158	2,665.300	8.85	0.49	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	874.09000	0.87409	934.01000	0.93401	874.090	10.55	0.18	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	693.32000	0.69332	742.95000	0.74295	693.320	10.69	0.15	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.92282	89.16043	11.00024	88.84634		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			10.80088	86.04107	10.86513	85.70629		11.42	0.00	318,610,082.21	3,703	170,395.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	3.05000	0.00305	2.31000	0.00231	3.050	9.23	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	4.07000	0.00407	3.09000	0.00309	4.070	9.22	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	7.12000	0.00712	5.43000	0.00543	7.120	9.21	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	81.68000	0.08168	65.87000	0.06587	81.680	9.54	0.06	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	3,909.94000	3.90994	4,211.51000	4.21151	3,909.940	9.97	0.87	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,677.89000	3.67789	3,973.50000	3.97350	3,677.890	10.08	0.85	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	290.77000	0.29077	245.08000	0.24508	290.770	10.20	0.17	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,352.00000	2.35200	2,596.02000	2.59602	2,352.000	10.84	0.68	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,119.61000	2.11961	2,350.76000	2.35076	2,119.610	11.00	0.63	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	1,101.99000	1.10199	977.53000	0.97753	1,101.990	11.24	0.43	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	455.04000	0.45504	537.12000	0.53712	455.040	12.89	0.20	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	375.60000	0.37560	446.41000	0.44641	375.600	13.09	0.17	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	81.54000	0.08154	101.93000	0.10193	81.540	14.46	0.04	0.00	0	750.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future			10.94757	87.58220		11.01432	87.24308			11.83	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	228.11000	0.22811		203.88000	0.20388	228.110		11.12	0.08	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	303.54000	0.30354		272.35000	0.27235	303.540		11.09	0.11	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	631.62000	0.63162		573.12000	0.57312	631.620		11.00	0.20	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,060.97000	5.06097		5,321.16000	5.32116	5,060.970		11.09	0.74	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,007.69000	1.00769		923.07000	0.92307	1,007.690		11.13	0.28	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,810.71000	3.81071		4,036.76000	4.03676	3,810.710		11.31	0.63	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,852.23000	1.85223		1,720.70000	1.72070	1,852.230		11.47	0.42	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,060.62000	1.06062		1,154.84000	1.15484	1,060.620		12.84	0.25	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	411.30000	0.41130		454.93000	0.45493	411.300		13.95	0.11	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.08524	85.08179		11.15482	84.73698			11.82	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	2,101.37000	2.10137		1,972.79000	1.97279	2,101.370		11.47	0.40	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	4,018.45000	4.01845		3,825.93000	3.82593	4,018.450		12.22	0.59	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	501.42000	0.50142		542.72000	0.54272	501.420		14.05	0.11	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.22004	86.73809		11.29267	86.38693			10.90	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,500.49000	5.50049		5,277.79000	5.27779	5,500.490		11.52	0.66	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.37137	84.23389		11.44736	83.87604			10.60	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			11.08270	87.02353		11.15093	86.62038			12.99	0.00	5,830,576.51	67	61,647.0
R2035	On 03/11/2022	Bond Future	9.82	Call	29.42000	0.02942		23.37000	0.02337	29.420		11.71	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	209.86000	0.20986		174.26000	0.17426	209.860		12.02	0.11	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,617.98000	3.61798		3,947.54000	3.94754	3,617.980		12.34	0.78	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	1,946.09000	1.94609		2,189.31000	2.18931	1,946.090		12.97	0.54	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,568.96000	1.56896		1,395.47000	1.39547	1,568.960		13.07	0.49	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	59.52000	0.05952		76.90000	0.07690	59.520		15.66	0.03	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.22542	88.58228		11.29626	88.17300			13.55	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	375.47000	0.37547		334.59000	0.33459	375.470		12.42	0.12	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	433.35000	0.43335		387.11000	0.38711	433.350		12.42	0.13	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	855.23000	0.85523		773.86000	0.77386	855.230		12.48	0.22	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,443.38000	1.44338		1,322.54000	1.32254	1,443.380		12.80	0.33	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,854.30000	4.85430		5,140.25000	5.14025	4,854.300		12.82	0.67	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,439.52000	2.43952		2,265.74000	2.26574	2,439.520		13.29	0.46	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,434.48000	3.43448		3,668.67000	3.66867	3,434.480		13.30	0.54	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,448.58000	1.44858		1,576.20000	1.57620	1,448.580		14.58	0.28	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	422.06000	0.42206		468.86000	0.46886	422.060		16.30	0.10	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.35255	85.75931		11.42613	85.34273			13.67	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	755.33000	0.75533		691.44000	0.69144	755.330		12.74	0.17	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,496.59000	1.49659		1,386.45000	1.38645	1,496.590		12.86	0.29	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,834.15000	1.83415		1,706.34000	1.70634	1,834.150		13.00	0.33	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	3,216.31000	3.21631		3,029.34000	3.02934	3,216.310		13.58	0.48	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,694.86000	1.69486		1,811.38000	1.81138	1,694.860		15.20	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,002.97000	1.00297		1,078.75000	1.07875	1,002.970		16.11	0.16	0.00	0	491.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On	03/08/2023			Bond Future	11.47841	87.42851		11.55493	87.00410		12.71	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.62061	84.59460		11.70031	84.16206		12.61	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	11.21673	83.18701		11.28478	82.77893		13.87	0.00	1,996,488.24	24	65,201.0
R2037	On	02/02/2023			Bond Future	11.34887	80.42136		11.41937	80.00704		15.27	0.00	0.00	0	73,477.0
R2037	On	02/02/2023	11.10	Call	2,329.50000	2.32950	2,161.98000	2.16198	2,329.500	15.04	0.44	0.00	0.00	0	636.0	
R2037	On	02/02/2023	11.97	Put	1,725.54000	1.72554	1,868.48000	1.86848	1,725.540	16.42	0.31	0.00	0.00	0	636.0	
R2037	On	04/05/2023			Bond Future	11.47543	81.94648		11.54854	81.52482		14.67	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	2,554.86000	2.55486	2,393.16000	2.39316	2,554.860	14.11	0.41	0.00	0.00	0	400.0	
R2037	On	04/05/2023	11.78	Call	4,797.27000	4.79727	4,558.45000	4.55845	4,797.270	15.04	0.59	0.00	0.00	0	400.0	
R2037	On	04/05/2023	13.73	Put	713.30000	0.71330	770.69000	0.77069	713.300	17.40	0.12	0.00	0.00	0	400.0	
R2037	On	03/08/2023			Bond Future	11.60308	79.28416		11.67905	78.85450		14.40	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.73336	80.79567		11.81225	80.35784		13.57	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	11.29895	85.13108		11.37712	84.62614		14.71	0.00	0.00	0	52,281.0
R2040	On	03/11/2022	10.60	Call	312.04000	0.31204	253.82000	0.25382	312.040	13.67	0.15	0.00	0.00	0	1,600.0	
R2040	On	03/11/2022	10.70	Call	429.40000	0.42940	353.37000	0.35337	429.400	13.80	0.19	0.00	0.00	0	1,078.0	
R2040	On	03/11/2022	11.20	Call	1,521.28000	1.52128	1,320.74000	1.32074	1,521.280	14.62	0.45	0.00	0.00	0	1,078.0	
R2040	On	03/11/2022	11.30	Call	1,845.04000	1.84504	1,616.36000	1.61636	1,845.040	14.80	0.51	0.00	0.00	0	1,600.0	
R2040	On	03/11/2022	12.52	Put	166.39000	0.16639	212.97000	0.21297	166.390	17.03	0.07	0.00	0.00	0	1,078.0	
R2040	On	02/02/2023			Bond Future	11.42679	82.14995		11.50777	81.63699		16.23	0.00	0.00	0	64,540.0
R2040	On	02/02/2023	10.21	Call	599.70000	0.59970	529.06000	0.52906	599.700	14.88	0.16	0.00	0.00	0	388.0	
R2040	On	02/02/2023	10.96	Call	1,887.40000	1.88740	1,714.75000	1.71475	1,887.400	15.42	0.37	0.00	0.00	0	388.0	
R2040	On	02/02/2023	11.19	Call	2,516.28000	2.51628	2,306.01000	2.30601	2,516.280	15.74	0.44	0.00	0.00	0	621.0	
R2040	On	02/02/2023	12.07	Put	1,790.06000	1.79006	1,962.12000	1.96212	1,790.060	17.19	0.30	0.00	0.00	0	621.0	
R2040	On	02/02/2023	12.27	Put	1,478.42000	1.47842	1,626.99000	1.62699	1,478.420	17.53	0.26	0.00	0.00	0	388.0	
R2040	On	04/05/2023			Bond Future	11.54890	83.70797		11.63283	83.18582		15.60	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	988.03000	0.98803	895.77000	0.89577	988.030	14.53	0.19	0.00	0.00	0	388.0	
R2040	On	04/05/2023	10.73	Call	1,901.82000	1.90182	1,748.02000	1.74802	1,901.820	14.73	0.32	0.00	0.00	0	486.0	
R2040	On	04/05/2023	10.92	Call	2,332.18000	2.33218	2,154.15000	2.15415	2,332.180	14.90	0.37	0.00	0.00	0	388.0	
R2040	On	04/05/2023	11.48	Call	3,932.82000	3.93282	3,681.64000	3.68164	3,932.820	15.57	0.51	0.00	0.00	0	486.0	
R2040	On	04/05/2023	12.78	Put	1,742.25000	1.74225	1,878.07000	1.87807	1,742.250	17.46	0.24	0.00	0.00	0	388.0	
R2040	On	04/05/2023	13.45	Put	1,092.25000	1.09225	1,184.34000	1.18434	1,092.250	18.43	0.16	0.00	0.00	0	486.0	
R2040	On	03/08/2023			Bond Future	11.67186	80.82955		11.75900	80.29747		15.35	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	11.79675	82.37056		11.88717	81.82830		14.47	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	11.28417	82.07456		11.36222	81.55872		15.60	0.00	0.00	0	73,454.0
R2044	On	03/11/2022	10.60	Call	331.25000	0.33125	269.76000	0.26976	331.250	14.51	0.15	0.00	0.00	0	1,900.0	
R2044	On	03/11/2022	11.30	Call	1,934.82000	1.93482	1,696.63000	1.69663	1,934.820	15.70	0.52	0.00	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			11.40395	79.16385		11.48474	78.63979			17.24	0.00	0.00	0	33,819.0
R2044	On 02/02/2023	Bond Future	12.00	Put	1,910.56000	1.91056		2,091.81000	2.09181	1,910.560		18.14	0.31	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.51793	80.66531		11.60160	80.13175			16.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,606.46000	3.60646		3,844.62000	3.84462	3,606.460		16.96	0.42	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,021.56000	3.02156		3,230.72000	3.23072	3,021.560		17.35	0.37	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.63232	77.85288		11.71909	77.30923			16.34	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.74812	79.33712		11.83807	78.78303			15.42	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			11.20489	81.11830		11.28283	80.58653			16.21	0.00	0.00	0	254,347.0
R2048	On 03/11/2022	Bond Future	10.60	Call	424.48000	0.42448		347.67000	0.34767	424.480		15.07	0.18	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	2,267.48000	2.26748		1,997.99000	1.99799	2,267.480		16.31	0.57	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.31729	82.60813		11.39793	82.06782			16.97	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	1,020.68000	1.02068		910.71000	0.91071	1,020.680		15.75	0.23	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,748.04000	2.74804		2,522.49000	2.52249	2,748.040		16.72	0.45	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.42395	79.71628		11.50743	79.16620			17.25	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.53143	81.23037		11.61796	80.66985			16.10	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.64181	78.36110		11.73150	77.78987			16.05	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			11.06609	67.41985		11.13981	67.03775			14.65	0.00	82,387,056.70	1,222	19,019.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.47000	0.00147		1.09000	0.00109	1.470		13.24	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	57.41000	0.05741		45.14000	0.04514	57.410		13.19	0.04	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,944.31000	5.94431		6,314.14000	6.31414	5,944.310		13.19	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,626.39000	1.62639		1,850.22000	1.85022	1,626.390		14.65	0.53	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	231.97000	0.23197		288.04000	0.28804	231.970		16.49	0.11	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.18895	68.62746		11.26507	68.23979			15.33	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.30332	66.77630		11.38207	66.38186			15.44	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	842.29000	0.84229		768.17000	0.76817	842.290		14.38	0.21	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,071.49000	4.07149		4,299.84000	4.29984	4,071.490		15.11	0.55	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,368.62000	1.36862		1,471.26000	1.47126	1,368.620		17.23	0.24	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.41397	68.07615		11.49548	67.67439			14.40	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.53564	66.22418		11.62016	65.81471			14.23	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			230.55553	230.55553		231.08217	231.08217				0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			234.74166	234.74166		235.28108	235.28108				0.00	0.00	0	300.0

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 04/05/2023	Bond Future			236.11742		236.11742		236.66863	236.66863			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			240.76249		240.76249		241.32528	241.32528			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			242.16586		242.16586		242.73943	242.73943			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			10.67429		81.39727		10.73257	81.12391		10.79	0.00	0.00	0	34,070.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.79000		0.00079		0.59000	0.00059	0.790	8.07	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	1.16000		0.00116		0.87000	0.00087	1.160	8.05	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,131.08000		4.13108		4,389.93000	4.38993	4,131.080	8.94	0.93	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,518.18000		3.51818		3,765.65000	3.76565	3,518.180	9.36	0.88	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,699.68000		2.69968		2,923.37000	2.92337	2,699.680	9.95	0.77	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,107.28000		2.10728		2,305.81000	2.30581	2,107.280	10.44	0.67	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.82600		82.85527		10.88674	82.57802		11.08	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	206.95000		0.20695		187.41000	0.18741	206.950	10.70	0.08	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,644.28000		4.64428		4,859.35000	4.85935	4,644.280	10.54	0.75	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,505.99000		3.50599		3,693.77000	3.69377	3,505.990	10.73	0.64	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,432.55000		1.43255		1,336.13000	1.33613	1,432.550	10.79	0.38	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	574.43000		0.57443		626.44000	0.62644	574.430	12.72	0.16	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.96147		80.87444		11.02486	80.59242		10.96	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.09642		82.44825		11.16273	82.16095		10.06	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.25326		80.47029		11.32277	80.17749		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			11.20301		64.94343		11.28095	64.51961		16.10	0.00	0.00	0	25,440.0
R214	On 02/02/2023	Bond Future			11.32133		66.10672		11.40189	65.67607		16.87	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.42587		64.06245		11.50911	63.62397		17.08	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.52820		65.30932		11.61427	64.86251		15.95	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.64225		63.25813		11.73134	62.80280		15.87	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>1,016,509,378.07</b>	<b>6,126</b>	<b>1 497 834.0</b>	
<b>Grand Total:</b>													<b>1,016,509,378.07</b>	<b>6,126</b>	<b>1 497 834.0</b>	