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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2022

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
Derivatives														
AL37	On 03/11/2022	Index Future	838.30900	838.30900			841.82600	841.82600			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	852.91500	852.91500			856.50000	856.50000			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	869.47000	869.47000			873.13200	873.13200			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	887.04400	887.04400			890.78400	890.78400			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	902.83100	902.83100			906.63500	906.63500			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	978.30400	978.30400			972.96300	972.96300			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	995.35000	995.35000			989.92300	989.92300			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	1,014.66900	1,014.66900			1,009.14500	1,009.14500			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,035.17800	1,035.17800			1,029.54800	1,029.54800			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,053.60100	1,053.60100			1,047.86700	1,047.86700			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	861.52200	861.52200			870.58700	870.58700			0.00	0.00	0	138.0
ALBI	On 02/02/2023	Index Future	876.53300	876.53300			885.76200	885.76200			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	893.54600	893.54600			902.96100	902.96100			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
ALBI	On 03/08/2023	Index Future		911.60700	911.60700		921.21700	921.21700			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		927.83100	927.83100		937.60900	937.60900			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		11.77680	75.27252		11.61276	76.08604			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		11.95564	76.60307		11.78454	77.43146			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.10696	74.31737		11.92861	75.16273			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.25120	75.84078		12.06531	76.70384			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.44787	73.41241		12.25390	74.29075			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		12.13164	73.40772		11.91571	74.66637			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.28908	74.70656		12.06458	75.98800			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.42950	71.91451		12.19605	73.22178			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.55975	73.39126		12.31738	74.72561			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.73383	70.44745		12.48143	71.80562			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		849.72200	849.72200		858.61900	858.61900			0.00	0.00	0	866.0
GOVI	On 02/02/2023	GOVI		864.52800	864.52800		873.58500	873.58500			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		881.30800	881.30800		890.54800	890.54800			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		899.12100	899.12100		908.55300	908.55300			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		915.12300	915.12300		924.72000	924.72000			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		166.07975	166.07975		166.12166	166.12166			0.00	0.00	0	7,599.0
I2025	On 02/02/2023	Bond Future		167.31464	167.31464		167.35801	167.35801			0.00	0.00	0	1,918.0
I2025	On 04/05/2023	Bond Future		170.60340	170.60340		170.64895	170.64895			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		172.33010	172.33010		172.37645	172.37645			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		175.43149	175.43149		175.47817	175.47817			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		121.07409	121.07409		121.50488	121.50488			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		123.21338	123.21338		123.65263	123.65263			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		124.33648	124.33648		124.78477	124.78477			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		126.87918	126.87918		127.33723	127.33723			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		127.81969	127.81969		128.28400	128.28400			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		114.94477	114.94477		114.92664	114.92664			0.00	0.00	0	1,267.0
I2033	On 02/02/2023	Bond Future		116.97550	116.97550		116.95783	116.95783			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		117.89007	117.89007		117.87251	117.87251			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		120.30071	120.30071		120.28343	120.28343			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		121.03350	121.03350		121.01426	121.01426			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future		130.54203	130.54203		131.09328	131.09328			0.00	7,832,521.80	60	5,406.0
I2038	On 02/02/2023	Bond Future		130.93674	130.93674		131.49807	131.49807			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		133.51129	133.51129		134.08468	134.08468			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		134.26005	134.26005		134.84471	134.84471			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		136.67528	136.67528		137.27005	137.27005			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		117.05400	117.05400		117.32778	117.32778			0.00	0.00	0	15,983.0
I2046	On 02/02/2023	Bond Future		119.12253	119.12253		119.40188	119.40188			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		119.42429	119.42429		119.70932	119.70932			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		121.86760	121.86760		122.15902	122.15902			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		121.94935	121.94935		122.24309	122.24309			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		119.51423	119.51423		121.15168	121.15168			0.00	0.00	0	9,910.0
I2050	On 02/02/2023	Bond Future		119.50272	119.50272		121.16954	121.16954			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.85228	121.85228		123.55289	123.55289			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		122.14303	122.14303		123.87808	123.87808			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		124.34020	124.34020		126.10618	126.10618			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		324.78400	324.78400		325.73400	325.73400			0.00	0.00	0	703.0
IGOV	On 02/02/2023	Index Future		330.52200	330.52200		331.49100	331.49100			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		337.01400	337.01400		338.00500	338.00500			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		343.90100	343.90100		344.91400	344.91400			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		350.09600	350.09600		351.12600	351.12600			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future		5.73500	94.26500		5.74500	94.25500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.80500	94.19500		5.79500	94.20500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.36000	93.64000		6.34000	93.66000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.44000	93.56000		6.42000	93.58000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		6.83500	93.16500		6.79500	93.20500			0.00	0.00	0	68.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future			6.90000		93.10000		6.86000	93.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.19000		92.81000		7.13000	92.87000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.38000		92.62000		7.31000	92.69000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.51500		92.48500		7.42500	92.57500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.45000		92.55000		7.36000	92.64000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.53000		92.47000		7.44000	92.56000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.51000		92.49000		7.41000	92.59000			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			8.73494		109.99233		8.60298	110.45880		5.47	0.00	275,200,809.66	2,502	64,548.0
R186	On 03/11/2022	Bond Future	8.23	Call	444.77000		0.44477		587.81000	0.58781	444.770	5.32	0.27	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	877.10000		0.87710		706.20000	0.70620	877.100	5.55	0.41	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			8.86724		106.61221		8.72455	107.08757		5.53	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			8.95125		108.68709		8.79630	109.17260		5.20	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.01593		105.58542		8.84707	106.08134		5.07	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.18756		107.45776		9.00274	107.96216		4.71	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			336.99890		336.99890		336.97630	336.97630			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			334.13068		334.13068		334.10916	334.10916			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			340.70177		340.70177		340.68267	340.68267			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			338.52951		338.52951		338.50867	338.50867			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			344.61621		344.61621		344.59399	344.59399			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			250.98167		250.98167		251.17132	251.17132			0.00	2,007,853.36	8	6,148.0
R202	On 02/02/2023	Bond Future			250.73001		250.73001		250.92416	250.92416			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			255.65914		255.65914		255.85917	255.85917			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.03173		256.03173		256.23558	256.23558			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			260.63756		260.63756		260.84448	260.84448			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			7.10212		101.65955		7.10530	101.65858		0.46	0.00	0.00	0	24,229.0
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			10.04850		91.79946		9.93014	92.35981		9.24	0.00	66,738,207.42	727	66,884.0
R2030	On 03/11/2022	Bond Future	9.70	Call	852.26000		0.85226		1,067.71000	1.06771	852.260	8.76	0.34	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	1,979.08000		1.97908		2,327.75000	2.32775	1,979.080	9.19	0.58	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	132.83000		0.13283		104.15000	0.10415	132.830	10.79	0.06	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.19096		89.39378		10.06652	89.96454		9.44	0.00	0.00	0	5,200.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/02/2023	Bond Future	8.81	Call	387.37000	0.38737		476.71000	0.47671	387.370	9.20	0.14	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	563.76000	0.56376		684.34000	0.68434	563.760	9.07	0.19	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,712.15000	3.71215		3,354.47000	3.35447	3,712.150	9.09	0.66	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	1,537.35000	1.53735		1,781.59000	1.78159	1,537.350	9.16	0.40	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	2,907.82000	2.90782		2,601.73000	2.60173	2,907.820	9.22	0.57	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	898.09000	0.89809		777.73000	0.77773	898.090	10.30	0.23	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	5,842.21000	5.84221		6,311.37000	6.31137	5,842.210	10.49	0.80	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	6,547.71000	6.54771		7,033.85000	7.03385	6,547.710	10.70	0.83	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.30811	91.13451		10.17718	91.71715		9.13	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	789.98000	0.78998		924.64000	0.92464	789.980	8.78	0.21	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	1,393.26000	1.39326		1,598.44000	1.59844	1,393.260	8.67	0.33	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	1,532.28000	1.53228		1,750.87000	1.75087	1,532.280	8.70	0.35	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,713.53000	1.71353		1,948.70000	1.94870	1,713.530	8.74	0.38	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	2,114.67000	2.11467		2,383.33000	2.38333	2,114.670	8.81	0.44	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	3,056.10000	3.05610		3,387.43000	3.38743	3,056.100	9.07	0.54	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	3,653.43000	3.65343		4,016.42000	4.01642	3,653.430	9.25	0.60	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,270.13000	1.27013		1,128.79000	1.12879	1,270.130	9.85	0.26	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,023.55000	1.02355		906.63000	0.90663	1,023.550	10.10	0.22	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	740.56000	0.74056		653.24000	0.65324	740.560	10.49	0.16	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	520.56000	0.52056		457.53000	0.45753	520.560	10.91	0.12	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	483.92000	0.48392		424.64000	0.42464	483.920	10.91	0.11	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.41973	88.97353		10.28176	89.56839		9.05	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	3,105.51000	3.10551		3,424.24000	3.42424	3,105.510	8.98	0.51	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	3,708.45000	3.70845		4,058.52000	4.05852	3,708.450	9.16	0.57	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	779.70000	0.77970		696.63000	0.69663	779.700	10.72	0.15	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	598.84000	0.59884		532.05000	0.53205	598.840	10.72	0.12	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			10.58426	90.55086		10.43898	91.15604		8.58	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			10.49787	87.64382		10.38006	88.27778		11.10	0.00	0.00	0	157,106.0
R2032	On 03/11/2022	Bond Future	9.31	Call	115.21000	0.11521		166.58000	0.16658	115.210	9.99	0.06	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	133.32000	0.13332		191.11000	0.19111	133.320	9.99	0.07	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	176.88000	0.17688		249.31000	0.24931	176.880	9.97	0.09	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	610.26000	0.61026		788.86000	0.78886	610.260	10.37	0.24	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,035.39000	3.03539		2,636.04000	2.63604	3,035.390	10.58	0.67	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	2,857.87000	2.85787		2,473.81000	2.47381	2,857.870	10.65	0.65	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,127.68000	1.12768		1,392.94000	1.39294	1,127.680	10.71	0.37	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	1,869.81000	1.86981		1,585.47000	1.58547	1,869.810	11.09	0.49	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	1,700.10000	1.70010		1,435.72000	1.43572	1,700.100	11.19	0.46	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,374.46000	2.37446		2,773.94000	2.77394	2,374.460	11.35	0.59	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.45	Put	449.35000	0.44935		364.03000	0.36403	449.350	12.49	0.16	0.00	0	7,500.0
R2032	On 03/11/2022	Bond Future	11.55	Put	382.56000	0.38256		308.82000	0.30882	382.560	12.63	0.14	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	109.39000	0.10939		86.49000	0.08649	109.390	13.66	0.05	0.00	0	750.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future			10.63926	89.17221		10.51621	89.81782			11.06	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	447.63000	0.44763		551.53000	0.55153	447.630		10.33	0.14	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	573.59000	0.57359		699.65000	0.69965	573.590		10.30	0.17	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	1,110.42000	1.11042		1,314.69000	1.31469	1,110.420		10.36	0.29	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,088.92000	4.08892		3,696.62000	3.69662	4,088.920		10.51	0.64	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,659.05000	1.65905		1,924.87000	1.92487	1,659.050		10.55	0.38	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,044.48000	3.04448		2,723.23000	2.72323	3,044.480		10.80	0.53	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,774.05000	2.77405		3,132.62000	3.13262	2,774.050		10.98	0.52	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	856.95000	0.85695		743.76000	0.74376	856.950		12.33	0.20	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	348.24000	0.34824		298.69000	0.29869	348.240		13.39	0.09	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.75443	86.74701		10.62585	87.40595			11.35	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	2,990.45000	2.99045		3,327.47000	3.32747	2,990.450		11.23	0.49	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	5,216.67000	5.21667		5,664.20000	5.66420	5,216.670		11.99	0.66	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	389.39000	0.38939		341.19000	0.34119	389.390		13.47	0.08	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			10.86030	88.50632		10.72599	89.17904			10.89	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	6,942.34000	6.94234		7,433.42000	7.43342	6,942.340		11.71	0.71	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.01885	85.92068		10.87841	86.60510			10.81	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			10.80684	88.68155		10.63751	89.72200			12.47	0.00	121,050,315.75	1,365	59,258.0
R2035	On 03/11/2022	Bond Future	9.82	Call	236.52000	0.23652		375.78000	0.37578	236.520		11.30	0.11	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	827.89000	0.82789		1,164.02000	1.16402	827.890		11.83	0.28	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	2,886.83000	2.88683		2,316.71000	2.31671	2,886.830		12.20	0.60	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	1,643.46000	1.64346		1,270.04000	1.27004	1,643.460		12.83	0.41	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,972.79000	2.97279		3,664.59000	3.66459	2,972.790		12.93	0.62	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	111.01000	0.11101		77.65000	0.07765	111.010		15.40	0.04	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			10.94555	90.22715		10.76929	91.28637			12.57	0.00	986,272,976.65	10,931	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	674.59000	0.67459		892.10000	0.89210	674.590		11.55	0.18	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	763.86000	0.76386		1,002.58000	1.00258	763.860		11.55	0.20	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,421.72000	1.42172		1,788.76000	1.78876	1,421.720		11.81	0.31	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	2,211.10000	2.21110		2,694.61000	2.69461	2,211.100		12.14	0.42	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	3,989.70000	3.98970		3,420.83000	3.42083	3,989.700		12.16	0.57	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	3,447.93000	3.44793		4,065.93000	4.06593	3,447.930		12.64	0.55	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,803.45000	2.80345		2,365.30000	2.36530	2,803.450		12.65	0.45	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,192.11000	1.19211		977.45000	0.97745	1,192.110		13.88	0.23	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	338.90000	0.33890		269.50000	0.26950	338.900		15.22	0.08	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.05396	87.48024		10.87076	88.56079			12.90	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	1,128.52000	1.12852		1,400.36000	1.40036	1,128.520		12.05	0.23	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	2,140.76000	2.14076		2,562.23000	2.56223	2,140.760		12.33	0.36	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	2,566.38000	2.56638		3,038.22000	3.03822	2,566.380		12.49	0.41	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	4,224.27000	4.22427		4,849.03000	4.84903	4,224.270		13.10	0.55	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,396.83000	1.39683		1,188.40000	1.18840	1,396.830		14.65	0.21	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	794.77000	0.79477		667.79000	0.66779	794.770		15.30	0.13	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			11.15552	89.25340		10.96504	90.35631			12.55	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.30501	86.33905		11.10675	87.46129			12.58	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			10.95268	84.79967		10.77325	85.92261			13.34	0.00	352,173,029.51	4,153	65,847.0
R2037	On 02/02/2023	Bond Future			11.08151	82.02170		10.89519	83.16477			14.19	0.00	0.00	0	71,477.0
R2037	On 02/02/2023	Bond Future	11.10	Call	3,291.30000	3.29130		3,932.65000	3.93265	3,291.300		14.33	0.53	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	1,448.12000	1.44812		1,185.17000	1.18517	1,448.120		15.65	0.26	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			11.19081	83.61970		10.99748	84.78570			13.88	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	3,428.11000	3.42811		4,027.18000	4.02718	3,428.110		13.63	0.48	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	5,978.73000	5.97873		6,772.58000	6.77258	5,978.730		14.55	0.65	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	562.31000	0.56231		462.97000	0.46297	562.310		16.47	0.10	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.29596	81.05661		11.09520	82.24670			14.23	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.43355	82.49266		11.22518	83.70363			13.56	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			11.08484	86.53925		10.86412	88.03041			14.17	0.00	56,163,973.25	649	61,725.0
R2040	On 03/11/2022	Bond Future	10.10	Call	271.89000	0.27189		485.87000	0.48587	271.890		12.88	0.11	0.00	0	2,250.0
R2040	On 03/11/2022	Bond Future	10.70	Call	1,207.60000	1.20760		1,794.48000	1.79448	1,207.600		13.67	0.34	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	10.80	Call	1,464.24000	1.46424		2,122.26000	2.12226	1,464.240		13.83	0.38	50,256,622.23	1,500	2,250.0
R2040	On 03/11/2022	Bond Future	11.20	Call	2,780.17000	2.78017		3,706.65000	3.70665	2,780.170		14.52	0.56	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.50	Call	4,021.90000	4.02190		5,113.22000	5.11322	4,021.900		15.06	0.68	90,037,624.46	1,500	0.0
R2040	On 03/11/2022	Bond Future	12.52	Put	279.50000	0.27950		180.09000	0.18009	279.500		16.82	0.09	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.21107	83.54133		10.98207	85.05903			15.11	0.00	0.00	0	64,040.0
R2040	On 02/02/2023	Bond Future	10.21	Call	938.57000	0.93857		1,317.07000	1.31707	938.570		13.87	0.22	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	2,640.48000	2.64048		3,375.89000	3.37589	2,640.480		14.68	0.44	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	3,388.87000	3.38887		4,231.78000	4.23178	3,388.870		15.02	0.51	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	1,592.09000	1.59209		1,240.90000	1.24090	1,592.090		16.43	0.26	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,325.06000	1.32506		1,026.04000	1.02604	1,325.060		16.75	0.22	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.31843	85.16916		11.08108	86.71706			14.79	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	1,357.69000	1.35769		1,778.55000	1.77855	1,357.690		13.81	0.24	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	2,527.88000	2.52788		3,164.73000	3.16473	2,527.880		14.19	0.38	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	3,047.08000	3.04708		3,759.85000	3.75985	3,047.080		14.40	0.43	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	4,874.16000	4.87416		5,796.22000	5.79622	4,874.160		15.09	0.56	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,546.38000	1.54638		1,257.23000	1.25723	1,546.380		16.90	0.21	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	934.81000	0.93481		748.92000	0.74892	934.810		17.55	0.14	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.42182	82.38722		11.17564	83.96694			15.21	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			11.55538	83.84658		11.30009	85.45410			14.50	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			11.04629	83.68167		10.84115	85.11110			15.09	0.00	290,208,031.56	3,468	65,414.0
R2044	On 03/11/2022	Bond Future	10.60	Call	1,085.47000	1.08547		1,601.30000	1.60130	1,085.470		14.39	0.31	0.00	0	1,600.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2022	Bond Future	11.30	Call	3,416.00000		3.41600	4,380.24000	4.38024	3,416.000		15.65	0.62	0.00	0	1,600.0
R2044	On 02/02/2023	Bond Future			11.16341		80.75910	10.95079	82.21406			16.10	0.00	763,981,086.00	9,460	33,819.0
R2044	On 04/05/2023	Bond Future			11.26243		82.33276	11.04234	83.81665			15.79	0.00	0.00	0	0.0
R2044	On 03/08/2023	Bond Future			11.35731		79.61859	11.12936	81.13295			16.26	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.47999		81.02887	11.24388	82.56990			15.52	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			10.99479		82.58335	10.78439	84.09817			15.71	0.00	96,787,686.20	1,172	258,923.0
R2048	On 03/11/2022	Bond Future	10.00	Call	260.84000		0.26084	463.18000	0.46318	260.840		14.15	0.10	0.00	0	1,350.0
R2048	On 03/11/2022	Bond Future	10.70	Call	1,493.39000		1.49339	2,150.92000	2.15092	1,493.390		15.16	0.38	0.00	0	1,350.0
R2048	On 02/02/2023	Bond Future			11.11067		84.02268	10.89255	85.56457			15.91	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	1,566.87000		1.56687	2,085.44000	2.08544	1,566.870		15.05	0.30	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	3,682.87000		3.68287	4,543.90000	4.54390	3,682.870		16.07	0.52	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.20108		81.21869	10.97551	82.79116			16.46	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.28518		82.86520	11.05191	84.46995			16.09	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.40578		79.90061	11.16406	81.53362			16.20	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			10.77539		68.95707	10.61165	69.84481			14.04	0.00	0.00	0	18,858.0
R209	On 03/11/2022	Bond Future	9.25	Call	35.60000		0.03560	64.42000	0.06442	35.600		12.65	0.02	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	371.92000		0.37192	554.04000	0.55404	371.920		12.95	0.17	23,540,909.21	2,000	10,500.0
R209	On 03/11/2022	Bond Future	10.00	Put	4,721.60000		4.72160	4,015.98000	4.01598	4,721.600		12.95	0.83	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,346.31000		1.34631	1,043.98000	1.04398	1,346.310		14.48	0.39	27,033,625.71	1,000	8,750.0
R209	On 03/11/2022	Bond Future	12.00	Put	279.69000		0.27969	202.99000	0.20299	279.690		16.22	0.11	14,795,147.09	2,000	10,500.0
R209	On 02/02/2023	Bond Future			10.89409		70.15959	10.72449	71.06326			14.21	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			10.99114		68.37282	10.81550	69.29470			14.55	0.00	0.00	0	0.0
R209	On 03/08/2023	Bond Future			11.07984		69.75934	10.89805	70.70021			14.20	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.20737		67.84873	11.01900	68.80611			14.17	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			226.80774		226.80774	226.72125	226.72125				0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			230.81535		230.81535	230.72903	230.72903				0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			232.25953		232.25953	232.17195	232.17195				0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			237.01010		237.01010	236.92196	236.92196				0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			238.07565		238.07565	237.98137	237.98137				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

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
R213	On 03/11/2022	Bond Future			10.37012	82.84358		10.25220	83.41325		10.58	0.00	0.00	0	33,851.0
R213	On 03/11/2022	Bond Future	9.13	Call	99.92000	0.09992		143.81000	0.14381	99.920	9.73	0.06	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	117.87000	0.11787		168.10000	0.16810	117.870	9.71	0.07	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	3,207.94000	3.20794	2,810.40000	2.81040	3,207.940	9.86	0.74	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	2,718.71000	2.71871	2,358.19000	2.35819	2,718.710	9.97	0.68	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,088.17000	2.08817	1,785.72000	1.78572	2,088.170	10.19	0.58	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	1,641.40000	1.64140	1,387.61000	1.38761	1,641.400	10.41	0.49	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.51648	84.28742		10.39307	84.86757		10.45	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	415.09000	0.41509	509.09000	0.50909	415.090	10.03	0.14	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,741.00000	3.74100	3,382.87000	3.38287	3,741.000	9.93	0.65	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,770.73000	2.77073	2,476.23000	2.47623	2,770.730	10.11	0.54	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	2,168.88000	2.16888	2,469.38000	2.46938	2,168.880	10.17	0.49	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	451.47000	0.45147	387.43000	0.38743	451.470	12.03	0.13	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.62880	82.37553		10.49971	82.96769		10.60	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.73347	84.04444		10.59835	84.64903		10.13	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.89793	81.98868		10.75638	82.60378		10.01	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			10.99069	66.12066		10.77548	67.34870		15.53	0.00	1,653,016.50	25	25,381.0
R214	On 02/02/2023	Bond Future			11.10736	67.27309		10.88463	68.52299		15.74	0.00	461,224,305.04	6,856	64,507.0
R214	On 04/05/2023	Bond Future			11.19859	65.28434		10.96850	66.55912		16.21	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.28344	66.60753		11.04575	67.90846		15.85	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.40523	64.49512		11.15932	65.81902		15.92	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
Total for Derivatives :													3,686,957,741.40	49,376	1 459 517.0
Grand Total:													3,686,957,741.40	49,376	1 459 517.0