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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2022

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	834.91900	834.91900		831.61700	831.61700			0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	849.14200	849.14200		845.79000	845.79000			0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	865.33200	865.33200		861.92300	861.92300			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	883.02000	883.02000		879.54700	879.54700			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	899.22800	899.22800		895.69100	895.69100			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	951.88900	951.88900		957.75500	957.75500			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	968.10500	968.10500		974.07900	974.07900			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	986.56300	986.56300		992.65900	992.65900			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,006.72900	1,006.72900		1,012.95600	1,012.95600			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,025.20800	1,025.20800		1,031.54800	1,031.54800			0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	850.17300	850.17300		843.56900	843.56900			0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	864.65700	864.65700		857.94600	857.94600			0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	881.14200	881.14200		874.31100	874.31100			0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	899.15300	899.15300		892.18900	892.18900			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	915.65800	915.65800		908.56400	908.56400			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.01176	74.12824		12.14834	73.47422			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.20685	75.40951		12.34924	74.74475			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.37424	73.07493		12.52253	72.39801			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.52584	74.59059		12.68031	73.90022			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.72480	72.18295		12.88615	71.47966			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.32704	72.29875		12.46338	71.54139			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.49745	73.54978		12.63928	72.77983			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.65096	70.70970		12.79850	69.92555			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.78641	72.17966		12.93963	71.37985			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.96183	69.25667		13.12162	68.44190			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	838.35800	838.35800		831.83100	831.83100			0.00	0.00	0	870.00
GOVI	On 02/02/2023	GOVI	852.64000	852.64000		846.00800	846.00800			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	868.89700	868.89700		862.14600	862.14600			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	886.65700	886.65700		879.77400	879.77400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	902.93300	902.93300		895.92200	895.92200			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	167.15809	167.15809		167.00381	167.00381			0.00	0.00	0	7,366.00
I2025	On 02/02/2023	Bond Future	168.32974	168.32974		168.17422	168.17422			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	171.58084	171.58084		171.42378	171.42378			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	173.34843	173.34843		173.18996	173.18996			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.56660	176.56660		176.40493	176.40493			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	121.70305	121.70305		121.83503	121.83503			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	123.80627	123.80627		123.94136	123.94136			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	124.88573	124.88573		125.02479	125.02479			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 03/08/2023	Bond Future	127.46865	127.46865		127.61148	127.61148			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	128.47635	128.47635		128.62229	128.62229			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	114.51014	114.51014		114.49179	114.49179			0.00	0.00	0	1,287.00
I2033	On 02/02/2023	Bond Future	116.48872	116.48872		116.47096	116.47096			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	117.34029	117.34029		117.32333	117.32333			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.76678	119.76678		119.75035	119.75035			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.54162	120.54162		120.52533	120.52533			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	129.71915	129.71915		129.21568	129.21568			0.00	0.00	0	5,518.00
I2038	On 02/02/2023	Bond Future	130.02938	130.02938		129.51839	129.51839			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	132.54149	132.54149		132.02183	132.02183			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	133.28021	133.28021		132.75131	132.75131			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.75396	135.75396		135.21504	135.21504			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	115.81668	115.81668		115.81662	115.81662			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	117.81824	117.81824		117.81903	117.81903			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	118.03368	118.03368		118.03604	118.03604			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	120.47633	120.47633		120.47960	120.47960			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	120.57739	120.57739		120.58145	120.58145			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	118.96470	118.96470		119.16250	119.16250			0.00	0.00	0	11,715.00
I2050	On 02/02/2023	Bond Future	118.87427	118.87427		119.07649	119.07649			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	121.17070	121.17070		121.37799	121.37799			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	121.45305	121.45305		121.66608	121.66608			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.70724	123.70724		123.92419	123.92419			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	324.76600	324.76600		324.47200	324.47200			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	330.37800	330.37800		330.08100	330.08100			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	336.75400	336.75400		336.45400	336.45400			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	343.71300	343.71300		343.40900	343.40900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	350.09600	350.09600		349.78600	349.78600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.83500	94.16500		5.84500	94.15500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.46500	93.53500		6.47500	93.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.55000	93.45000		6.58000	93.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.96500	93.03500		6.96500	93.03500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.05000	92.95000		7.06000	92.94000			0.00	0.00	0	0.00

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			7.29000	92.71000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.43000	92.57000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.85500	92.14500		7.86500	92.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.96500	92.03500		7.98500	92.01500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.97000	92.03000		8.00000	92.00000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.98000	92.02000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.97500	92.02500		7.98500	92.01500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.86861	109.52241		8.99246	109.08934		5.00	0.00	1,423,791.33	13	64,280.00
R186	On 03/11/2022	Bond Future	8.23	Call	188.43000	0.18843		131.49000	0.13149	188.430	4.68	0.16	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	874.26000	0.87426		1,100.81000	1.10081	874.260	4.94	0.47	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.02417	106.09249		9.15768	105.65285		5.23	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.13321	108.12052		9.27767	107.67345		5.02	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.20516	105.03316		9.36217	104.57773		4.98	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.37180	106.95800		9.54385	106.49405		4.68	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			337.98413	337.98413		337.73357	337.73357			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			334.90467	334.90467		334.65272	334.65272			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			341.37602	341.37602		341.12214	341.12214			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			339.20455	339.20455		338.95061	338.95061			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.49905	345.49905		345.23989	345.23989			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			250.96779	250.96779		250.35798	250.35798			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			250.56657	250.56657		249.94825	249.94825			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			255.40664	255.40664		254.77862	254.77862			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.78407	255.78407		255.14632	255.14632			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			260.53185	260.53185		259.88177	259.88177			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.29941	101.59936		7.36143	101.58045		0.36	0.00	0.00	0	23,960.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.32676	90.49939		10.43773	89.98760		8.75	0.00	0.00	0	66,735.00
R2030	On 03/11/2022	Bond Future	9.70	Call	293.82000	0.29382		218.05000	0.21805	293.820	7.82	0.18	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,046.87000	1.04687		847.83000	0.84783	1,046.870	8.33	0.44	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	150.28000	0.15028		201.00000	0.20100	150.280	10.37	0.08	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.49108	88.03603		10.60755	87.51618		9.14	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	188.30000	0.18830		152.40000	0.15240	188.300	9.08	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	289.76000	0.28976		236.91000	0.23691	289.760	8.93	0.12	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,527.88000	4.52788		4,935.36000	4.93536	4,527.880	8.73	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	906.67000	0.90667		769.56000	0.76956	906.670	8.76	0.29	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,572.55000	3.57255		3,938.09000	3.93809	3,572.550	8.79	0.67	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,072.01000	1.07201		1,237.06000	1.23706	1,072.010	9.77	0.29	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	4,619.29000	4.61929		4,240.34000	4.24034	4,619.290	9.96	0.75	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	5,291.94000	5.29194		4,890.60000	4.89060	5,291.940	10.17	0.80	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.63052	89.72002		10.75279	89.19103		8.79	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	453.54000	0.45354		385.22000	0.38522	453.540	8.56	0.14	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	856.84000	0.85684		739.75000	0.73975	856.840	8.36	0.24	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	944.68000	0.94468		817.82000	0.81782	944.680	8.33	0.26	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,066.70000	1.06670		926.96000	0.92696	1,066.700	8.31	0.29	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,375.23000	1.37523		1,206.52000	1.20652	1,375.230	8.38	0.34	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,125.02000	2.12502		1,896.86000	1.89686	2,125.020	8.56	0.46	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,633.52000	2.63352		2,372.34000	2.37234	2,633.520	8.72	0.52	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,473.97000	1.47397		1,653.09000	1.65309	1,473.970	9.30	0.32	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,176.03000	1.17603		1,325.70000	1.32570	1,176.030	9.56	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	837.97000	0.83797		951.02000	0.95102	837.970	9.96	0.20	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	579.21000	0.57921		661.53000	0.66153	579.210	10.40	0.14	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	547.86000	0.54786		626.27000	0.62627	547.860	10.47	0.13	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.75426	87.55175		10.88291	87.01261		8.72	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,156.56000	2.15656		1,935.54000	1.93554	2,156.560	8.34	0.43	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,659.61000	2.65961		2,406.54000	2.40654	2,659.610	8.47	0.49	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	836.88000	0.83688		938.31000	0.93831	836.880	10.10	0.17	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	685.53000	0.68553		770.65000	0.77065	685.530	10.36	0.15	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.92392	89.15596		11.05952	88.60680		8.25	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future			10.77920	86.15443		10.88459	85.60524		10.72	0.00	0.00	0	157,145.00
R2032	On 03/11/2022	Bond Future	9.31	Call	17.50000	0.01750		11.71000	0.01171	17.500	9.36	0.01	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	21.59000	0.02159		14.55000	0.01455	21.590	9.35	0.02	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	32.42000	0.03242		22.15000	0.02215	32.420	9.34	0.02	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	166.31000	0.16631		121.29000	0.12129	166.310	9.30	0.10	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,907.11000	3.90711		4,380.66000	4.38066	3,907.110	9.43	0.83	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,683.10000	3.68310		4,146.46000	4.14646	3,683.100	9.49	0.81	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	416.71000	0.41671		320.01000	0.32001	416.710	9.55	0.21	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,391.21000	2.39121		2,771.93000	2.77193	2,391.210	9.90	0.65	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,164.32000	2.16432		2,524.88000	2.52488	2,164.320	10.00	0.61	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,266.50000	1.26650		1,045.51000	1.04551	1,266.500	10.18	0.45	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	507.18000	0.50718		638.73000	0.63873	507.180	11.49	0.20	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	424.35000	0.42435		538.57000	0.53857	424.350	11.66	0.17	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	105.11000	0.10511		140.64000	0.14064	105.110	12.89	0.05	0.00	0	750.00

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			10.93955	87.62307		11.04948	87.06518		10.98	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	223.76000	0.22376		183.24000	0.18324	223.760	10.28	0.08	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	298.59000	0.29859		246.44000	0.24644	298.590	10.25	0.11	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	625.33000	0.62533		527.49000	0.52749	625.330	10.17	0.20	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,015.32000	5.01532		5,441.01000	5.44101	5,015.320	10.26	0.74	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,003.63000	1.00363		861.87000	0.86187	1,003.630	10.30	0.28	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,770.28000	3.77028		4,138.66000	4.13866	3,770.280	10.48	0.63	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,855.31000	1.85531		1,634.95000	1.63495	1,855.310	10.64	0.43	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,053.64000	1.05364		1,204.45000	1.20445	1,053.640	11.99	0.24	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	415.91000	0.41591		485.53000	0.48553	415.910	13.09	0.11	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.07396	85.13787		11.18862	84.57015		11.20	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,039.47000	2.03947		1,826.78000	1.82678	2,039.470	10.67	0.40	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,948.38000	3.94838		3,626.90000	3.62690	3,948.380	11.33	0.59	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	490.22000	0.49022		555.68000	0.55568	490.220	13.41	0.10	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.18972	86.88525		11.30935	86.30656		10.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,655.53000	5.65553		5,285.04000	5.28504	5,655.530	11.35	0.66	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.35290	84.32117		11.47813	83.73171		10.66	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future			11.03115	87.32993		11.17213	86.49567		12.12	0.00	0.00	0	59,459.00
R2035	On 03/11/2022	Bond Future	9.82	Call	67.16000	0.06716		41.59000	0.04159	67.160	10.88	0.04	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	319.51000	0.31951		217.40000	0.21740	319.510	10.90	0.15	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,491.59000	3.49159		4,137.41000	4.13741	3,491.590	11.20	0.73	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	1,916.92000	1.91692		2,386.93000	2.38693	1,916.920	11.73	0.51	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,858.11000	1.85811		1,467.48000	1.46748	1,858.110	11.82	0.52	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	86.03000	0.08603		127.81000	0.12781	86.030	14.38	0.04	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.18490	88.81766		11.33160	87.96987		12.59	0.00	95,034,896.20	1,070	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	394.99000	0.39499		305.61000	0.30561	394.990	11.51	0.12	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	455.38000	0.45538		354.47000	0.35447	455.380	11.51	0.14	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	894.88000	0.89488		718.55000	0.71855	894.880	11.56	0.23	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,506.30000	1.50630		1,245.54000	1.24554	1,506.300	11.87	0.34	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,683.51000	4.68351		5,265.25000	5.26525	4,683.510	11.89	0.66	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,536.49000	2.53649		2,163.71000	2.16371	2,536.490	12.33	0.47	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,297.02000	3.29702		3,769.30000	3.76930	3,297.020	12.35	0.52	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,386.80000	1.38680		1,639.09000	1.63909	1,386.800	13.61	0.27	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	409.70000	0.40970		500.89000	0.50089	409.700	15.30	0.09	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.30793	86.01336		11.46032	85.15015		13.00	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	784.73000	0.78473		647.67000	0.64767	784.730	12.12	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,516.00000	1.51600		1,282.88000	1.28288	1,516.000	12.09	0.29	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,844.98000	1.84498		1,574.97000	1.57497	1,844.980	12.16	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,235.67000	3.23567		2,839.53000	2.83953	3,235.670	12.64	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,550.25000	1.55025		1,778.59000	1.77859	1,550.250	14.20	0.24	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	907.03000	0.90703		1,052.52000	1.05252	907.030	15.10	0.15	0.00	0	491.00

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			11.41594	87.77726		11.57432	86.89704		12.64	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.56701	84.88729		11.73204	83.99074		12.73	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2022	Bond Future			11.19350	83.32701		11.32910	82.51479		12.94	0.00	6,499,506.78	78	66,092.00
R2037	On 02/02/2023	Bond Future			11.33705	80.49114		11.47786	79.66569		14.20	0.00	0.00	0	71,477.00
R2037	On 02/02/2023	Bond Future	11.10	Call	2,275.78000	2.27578	1,938.56000	1.93856	2,275.780	13.63	0.44	0.00	0	636.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,632.42000	1.63242	1,907.62000	1.90762	1,632.420	14.93	0.30	0.00	0	636.00	
R2037	On 04/05/2023	Bond Future			11.46074	82.03160		11.60680	81.19116		13.96	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,506.86000	2.50686	2,183.33000	2.18333	2,506.860	13.20	0.41	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,741.86000	4.74186	4,260.16000	4.26016	4,741.860	14.00	0.60	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	698.23000	0.69823	808.81000	0.80881	698.230	16.62	0.12	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.57286	79.45604		11.72451	78.59902		14.32	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.71260	80.91149		11.87018	80.03860		13.69	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.26924	85.32426		11.40987	84.41602		13.70	0.00	28,327,654.32	332	61,912.00
R2040	On 03/11/2022	Bond Future	10.60	Call	428.80000	0.42880	297.45000	0.29745	428.800	12.38	0.18	0.00	0	1,600.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	569.26000	0.56926	403.78000	0.40378	569.260	12.50	0.22	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	1,751.45000	1.75145	1,366.76000	1.36676	1,751.450	13.18	0.47	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.30	Call	2,088.60000	2.08860	1,656.36000	1.65636	2,088.600	13.35	0.53	0.00	0	1,600.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	221.19000	0.22119	314.29000	0.31429	221.190	15.55	0.08	0.00	0	1,078.00	
R2040	On 02/02/2023	Bond Future			11.40762	82.27213		11.55359	81.34898		15.05	0.00	0.00	0	64,040.00
R2040	On 02/02/2023	Bond Future	10.21	Call	602.31000	0.60231	473.71000	0.47371	602.310	13.75	0.16	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	1,908.27000	1.90827	1,592.74000	1.59274	1,908.270	14.26	0.37	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	2,548.08000	2.54808	2,163.68000	2.16368	2,548.080	14.57	0.45	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	1,747.46000	1.74746	2,049.80000	2.04980	1,747.460	16.00	0.30	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,444.78000	1.44478	1,705.22000	1.70522	1,444.780	16.34	0.25	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.52671	83.84690		11.67801	82.90692		14.80	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	990.49000	0.99049	823.46000	0.82346	990.490	13.78	0.20	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,861.82000	1.86182	1,585.51000	1.58551	1,861.820	13.76	0.32	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	2,289.35000	2.28935	1,968.46000	1.96846	2,289.350	13.91	0.37	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,877.68000	3.87768	3,421.48000	3.42148	3,877.680	14.46	0.51	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,616.03000	1.61603	1,850.79000	1.85079	1,616.030	16.27	0.23	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,002.47000	1.00247	1,159.04000	1.15904	1,002.470	17.23	0.15	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.63467	81.05831		11.79162	80.09970		15.23	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.76820	82.54297		11.93114	81.56667		14.57	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.25226	82.28707		11.38759	81.39224		14.51	0.00	4,854,937.13	59	72,331.00
R2044	On 03/11/2022	Bond Future	10.10	Call	91.13000	0.09113	58.38000	0.05838	91.130	13.02	0.05	0.00	0	420.00	
R2044	On 03/11/2022	Bond Future	10.60	Call	454.28000	0.45428	320.27000	0.32027	454.280	13.12	0.18	0.00	0	1,600.00	

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	10.80	Call	782.40000	0.78240		575.08000	0.57508	782.400	13.37	0.27	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	11.30	Call	2,191.44000	2.19144		1,756.39000	1.75639	2,191.440	14.14	0.54	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.38184	79.30829		11.52218	78.39889		15.97	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future			11.49285	80.82643		11.63818	79.90038		15.72	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,403.62000	3.40362		0.00000	0.00000	3,403.620	15.72	0.41	266,903,645.23	8,000	4,000.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,832.18000	2.83218		0.00000	0.00000	2,832.180	16.09	0.36	231,389,805.86	8,000	4,000.00
R2044	On 03/08/2023	Bond Future			11.59303	78.10114		11.74361	77.15675		16.20	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.71680	79.53162		11.87297	78.56982		15.51	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.17619	81.31569		11.31651	80.35866		15.06	0.00	134,902,729.71	1,659	256,949.00
R2048	On 03/11/2022	Bond Future	10.60	Call	595.97000	0.59597		423.29000	0.42329	595.970	13.95	0.22	0.00	0	950.00
R2048	On 03/11/2022	Bond Future	11.30	Call	2,591.33000	2.59133		2,089.29000	2.08929	2,591.330	15.16	0.58	0.00	0	950.00
R2048	On 02/02/2023	Bond Future			11.29808	82.73780		11.44355	81.76502		15.69	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	992.52000	0.99252		795.38000	0.79538	992.520	14.34	0.23	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,693.37000	2.69337		2,283.13000	2.28313	2,693.370	15.07	0.46	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.40205	79.86171		11.55264	78.87112		16.33	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.49595	81.46227		11.65190	80.45192		15.94	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.61409	78.53916		11.77584	77.51021		16.13	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.01656	67.67831		11.15188	66.97548		13.66	0.00	9,677,998.33	143	20,217.00
R209	On 03/11/2022	Bond Future	9.25	Call	5.53000	0.00553		3.14000	0.00314	5.530	12.29	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	112.95000	0.11295		73.71000	0.07371	112.950	12.24	0.07	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,741.39000	5.74139		6,404.98000	6.40498	5,741.390	12.24	0.93	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,608.84000	1.60884		1,994.34000	1.99434	1,608.840	13.23	0.50	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	272.64000	0.27264		376.97000	0.37697	272.640	15.02	0.12	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.14904	68.83199		11.28917	68.11772		14.23	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.25974	66.99600		11.40479	66.26868		14.67	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	870.75000	0.87075		729.90000	0.72990	870.750	13.66	0.21	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	3,861.58000	3.86158		4,276.47000	4.27647	3,861.580	14.06	0.54	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,247.51000	1.24751		1,426.23000	1.42623	1,247.510	16.08	0.23	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			11.35462	68.37084		11.50470	67.62916		14.31	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.48420	66.47513		11.63987	65.71974		14.35	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			229.93871	229.93871		229.43542	229.43542			0.00	0.00	0	732.00

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 02/02/2023	Bond Future	233.91244	233.91244		233.40218	233.40218			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future	235.30657	235.30657		234.78922	234.78922			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	240.17427	240.17427		239.64783	239.64783			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	241.39609	241.39609		240.86112	240.86112			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	10.64656	81.52776		10.75192	81.03341		10.11	0.00	0.00	0	34,268.00
R213	On 03/11/2022	Bond Future	9.13 Call	12.43000	0.01243	8.23000	0.00823	12.430	8.85	0.01	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19 Call	15.94000	0.01594	10.64000	0.01064	15.940	8.83	0.01	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84 Put	4,089.60000	4.08960	4,537.85000	4.53785	4,089.600	8.78	0.89	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98 Put	3,497.16000	3.49716	3,923.23000	3.92323	3,497.160	8.95	0.83	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19 Put	2,698.62000	2.69862	3,082.02000	3.08202	2,698.620	9.20	0.74	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37 Put	2,117.61000	2.11761	2,456.95000	2.45695	2,117.610	9.47	0.64	0.00	0	200.00
R213	On 02/02/2023	Bond Future	10.81259	82.91665		10.92270	82.41445		10.21	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16 Call	206.45000	0.20645	169.64000	0.16964	206.450	9.91	0.08	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01 Put	4,551.22000	4.55122	4,939.63000	4.93963	4,551.220	9.56	0.75	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35 Put	3,407.38000	3.40738	3,744.71000	3.74471	3,407.380	9.71	0.64	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43 Call	1,390.95000	1.39095	1,213.15000	1.21315	1,390.950	9.75	0.38	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20 Put	523.63000	0.52363	610.18000	0.61018	523.630	11.55	0.15	0.00	0	912.00
R213	On 04/05/2023	Bond Future	10.94452	80.95006		11.05946	80.43903		10.33	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.05940	82.60922		11.17954	82.08833		9.85	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.22840	80.57534		11.35439	80.04474		9.74	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.19105	65.00885		11.32610	64.27610		15.00	0.00	9,036,230.15	139	25,545.00
R214	On 02/02/2023	Bond Future	11.31954	66.11634		11.45938	65.37154		15.65	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future	11.42202	64.08285		11.56650	63.32442		16.22	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.51144	65.39691		11.66072	64.62343		15.84	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.63397	63.30071		11.78859	62.51293		15.99	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											788,051,195.05	19,493	331.000000000
Grand Total:											788,051,195.05	19,493	331.000000000