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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2022

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
Derivatives														
AL37	On 03/11/2022	Index Future	829.79800	829.79800			833.05500	833.05500			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	844.67200	844.67200			847.99700	847.99700			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	860.66100	860.66100			864.05500	864.05500			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	877.39500	877.39500			880.85600	880.85600			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	894.12400	894.12400			897.65200	897.65200			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	959.19200	959.19200			965.26900	965.26900			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	976.38500	976.38500			982.58300	982.58300			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	994.86800	994.86800			1,001.18900	1,001.18900			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,014.21100	1,014.21100			1,020.65700	1,020.65700			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,033.54900	1,033.54900			1,040.11800	1,040.11800			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	844.55400	844.55400			848.83000	848.83000			0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	859.69200	859.69200			864.05500	864.05500			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	875.96600	875.96600			880.41700	880.41700			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		892.99600	892.99600		897.53600	897.53600			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		910.02300	910.02300		914.65000	914.65000			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		12.12240	73.59781		12.06260	73.88384			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.30830	74.93502		12.24534	75.22899			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.48257	72.57956		12.41667	72.88034			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.65584	74.00898		12.58696	74.31634			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.84829	71.64384		12.77639	71.95705			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		12.40635	71.85657		12.35110	72.16413			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.56818	73.16407		12.51019	73.48005			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.72674	70.30512		12.66612	70.62845			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.87967	71.69102		12.81651	72.02133			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.04873	68.81158		12.98292	69.14821			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		832.76800	832.76800		837.05000	837.05000			0.00	66,621,440.00	8	876.0
GOVI	On 02/02/2023	GOVI		847.69400	847.69400		852.06400	852.06400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		863.74200	863.74200		868.19900	868.19900			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		880.53500	880.53500		885.08100	885.08100			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		897.32400	897.32400		901.95700	901.95700			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.81718	167.81718		167.66134	167.66134			0.00	0.00	0	7,188.0
I2025	On 02/02/2023	Bond Future		169.15032	169.15032		168.99737	168.99737			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		172.39351	172.39351		172.24039	172.24039			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		174.00494	174.00494		173.84861	173.84861			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.36044	177.36044		177.20098	177.20098			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		122.80900	122.80900		122.70962	122.70962			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		125.04052	125.04052		124.94392	124.94392			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		126.12641	126.12641		126.02934	126.02934			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		128.60791	128.60791		128.50993	128.50993			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		129.72800	129.72800		129.62654	129.62654			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		114.96801	114.96801		114.97266	114.97266			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		117.05684	117.05684		117.06595	117.06595			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		117.90351	117.90351		117.91409	117.91409			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		120.22309	120.22309		120.23491	120.23491			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		121.09185	121.09185		121.10230	121.10230			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		130.15480	130.15480		130.28216	130.28216			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future		130.58919	130.58919		130.72312	130.72312			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		133.09347	133.09347		133.23206	133.23206			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.70949	133.70949		133.85024	133.85024			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		136.28798	136.28798		136.43110	136.43110			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		116.12393	116.12393		116.59538	116.59538			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future		118.23408	118.23408		118.71856	118.71856			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		118.44078	118.44078		118.93533	118.93533			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		120.77151	120.77151		121.27698	121.27698			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		120.96342	120.96342		121.47600	121.47600			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		120.09796	120.09796		119.99261	119.99261			0.00	240,195.92	2	12,412.0
I2050	On 02/02/2023	Bond Future		120.13407	120.13407		120.03079	120.03079			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		122.43787	122.43787		122.33458	122.33458			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		122.62276	122.62276		122.51664	122.51664			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		124.98744	124.98744		124.87919	124.87919			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		325.97600	325.97600		326.31800	326.31800			0.00	0.00	0	704.0
IGOV	On 02/02/2023	Index Future		331.89800	331.89800		332.25100	332.25100			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		338.25900	338.25900		338.62100	338.62100			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		344.91200	344.91200		345.28200	345.28200			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		351.56400	351.56400		351.94000	351.94000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.82500	94.17500		5.82500	94.17500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.60500	93.39500		6.55500	93.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.68000	93.32000		6.64000	93.36000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.33500	92.66500		7.25500	92.74500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.41000	92.59000		7.32000	92.68000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.85000		92.15000		7.71000	92.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.94000		92.06000		7.78000	92.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.23500		91.76500		8.07500	91.92500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.28500		91.71500		8.12500	91.87500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.29000		91.71000		8.12000	91.88000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.28000		91.72000		8.11000	91.89000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.26500		91.73500		8.08500	91.91500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.06311		108.84330		8.94405	109.25835		5.41	0.00	0.00	0	63,582.0
R186	On 03/11/2022	Bond Future	8.23	Call	44.43000		0.04443		59.80000	0.05980	44.430	4.55	0.06	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,148.77000		1.14877		826.22000	0.82622	1,148.770	5.31	0.59	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.20538		105.49634		9.07557	105.92296		5.69	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.33517		107.49617		9.19381	107.93268		5.36	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.46333		104.28562		9.30903	104.73159		5.15	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.62586		106.27382		9.45687	106.72827		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			338.74271		338.74271		339.06083	339.06083			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			335.97518		335.97518		336.31060	336.31060			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.41830		342.41830		342.76574	342.76574			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			339.92079		339.92079		340.27118	340.27118			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.47544		346.47544		346.83236	346.83236			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			251.51919		251.51919		251.29846	251.29846			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			251.34982		251.34982		251.13405	251.13405			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			256.16937		256.16937		255.95351	255.95351			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.30396		256.30396		256.08241	256.08241			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.24642		261.24642		261.02058	261.02058			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			7.13553		101.64936		7.14715	101.64581		0.42	0.00	0.00	0	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			10.39716		90.17427		10.28478	90.69399		9.39	0.00	109,020,692.43	1,209	65,669.0
R2030	On 03/11/2022	Bond Future	9.70	Call	155.93000		0.15593		148.41000	0.14841	155.930	8.10	0.12	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	837.29000		0.83729		855.34000	0.85534	837.290	9.28	0.39	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	164.18000		0.16418		63.58000	0.06358	164.180	12.01	0.09	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.54715		87.78528		10.42834	88.31770		9.92	0.00	0.00	0	5,200.0

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R2030	On 02/02/2023	Bond Future	8.81	Call	186.12000	0.18612		179.88000	0.17988	186.120	9.93	0.08	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	283.65000	0.28365		281.04000	0.28104	283.650	9.76	0.11	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,753.01000	4.75301		4,222.78000	4.22278	4,753.010	9.52	0.77	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	870.94000	0.87094		873.29000	0.87329	870.940	9.56	0.28	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,780.21000	3.78021		3,261.35000	3.26135	3,780.210	9.58	0.69	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,167.59000	1.16759		835.86000	0.83586	1,167.590	10.55	0.31	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	4,448.85000	4.44885		4,689.39000	4.68939	4,448.850	10.74	0.74	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,107.23000	5.10723		5,387.76000	5.38776	5,107.230	10.95	0.78	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.69279	89.45011		10.56753	89.99413		9.36	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	443.08000	0.44308		470.03000	0.47003	443.080	9.09	0.14	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	838.70000	0.83870		887.32000	0.88732	838.700	8.92	0.23	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	936.88000	0.93688		978.17000	0.97817	936.880	8.95	0.25	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,067.03000	1.06703		1,099.19000	1.09919	1,067.030	8.98	0.28	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,364.00000	1.36400		1,376.29000	1.37629	1,364.000	9.04	0.33	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,111.62000	2.11162		2,132.94000	2.13294	2,111.620	9.31	0.44	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,609.30000	2.60930		2,645.00000	2.64500	2,609.300	9.49	0.50	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,668.24000	1.66824		1,254.60000	1.25460	1,668.240	10.11	0.33	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,346.67000	1.34667		982.42000	0.98242	1,346.670	10.38	0.28	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	973.98000	0.97398		680.81000	0.68081	973.980	10.78	0.21	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	682.38000	0.68238		457.62000	0.45762	682.380	11.22	0.16	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	635.36000	0.63536		430.93000	0.43093	635.360	11.22	0.15	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.84186	87.18419		10.70967	87.73960		8.92	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,029.44000	2.02944		2,199.91000	2.19991	2,029.440	8.68	0.41	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,521.58000	2.52158		2,713.84000	2.71384	2,521.580	8.85	0.47	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	934.01000	0.93401		780.44000	0.78044	934.010	10.55	0.19	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	742.95000	0.74295		637.97000	0.63797	742.950	10.69	0.16	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.00024	88.84634		10.86099	89.41231		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			10.86513	85.70629		10.75314	86.29096		11.42	0.00	68,307,913.13	797	169,558.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	2.31000	0.00231		3.18000	0.00318	2.310	9.23	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	3.09000	0.00309		4.26000	0.00426	3.090	9.22	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	5.43000	0.00543		7.51000	0.00751	5.430	9.21	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	65.87000	0.06587		71.91000	0.07191	65.870	9.54	0.05	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,211.51000	4.21151		3,632.22000	3.63222	4,211.510	9.97	0.89	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,973.50000	3.97350		3,396.97000	3.39697	3,973.500	10.08	0.87	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	245.08000	0.24508		256.64000	0.25664	245.080	10.20	0.15	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,596.02000	2.59602		2,058.39000	2.05839	2,596.020	10.84	0.71	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,350.76000	2.35076		1,829.17000	1.82917	2,350.760	11.00	0.67	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	977.53000	0.97753		1,070.24000	1.07024	977.530	11.24	0.40	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	537.12000	0.53712		313.76000	0.31376	537.120	12.89	0.22	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	446.41000	0.44641		251.96000	0.25196	446.410	13.09	0.19	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	101.93000	0.10193		44.98000	0.04498	101.930	14.46	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	11.01432	87.24308		10.89675	87.84160		11.83	0.00	0.00	0	18.0
R2032	On	02/02/2023	9.31	Call	Bond Future	203.88000	0.20388		180.55000	0.18055	203.880	11.12	0.08	0.00	0	454.0
R2032	On	02/02/2023	9.47	Call	Bond Future	272.35000	0.27235		247.65000	0.24765	272.350	11.09	0.10	0.00	0	500.0
R2032	On	02/02/2023	9.92	Call	Bond Future	573.12000	0.57312		554.43000	0.55443	573.120	11.00	0.18	0.00	0	750.0
R2032	On	02/02/2023	10.16	Put	Bond Future	5,321.16000	5.32116		4,693.75000	4.69375	5,321.160	11.09	0.76	0.00	0	454.0
R2032	On	02/02/2023	10.22	Call	Bond Future	923.07000	0.92307		889.02000	0.88902	923.070	11.13	0.26	0.00	0	500.0
R2032	On	02/02/2023	10.50	Put	Bond Future	4,036.76000	4.03676		3,428.21000	3.42821	4,036.760	11.31	0.65	0.00	0	454.0
R2032	On	02/02/2023	10.67	Call	Bond Future	1,720.70000	1.72070		1,725.48000	1.72548	1,720.700	11.47	0.40	0.00	0	750.0
R2032	On	02/02/2023	11.84	Put	Bond Future	1,154.84000	1.15484		806.84000	0.80684	1,154.840	12.84	0.26	0.00	0	500.0
R2032	On	02/02/2023	12.75	Put	Bond Future	454.93000	0.45493		280.78000	0.28078	454.930	13.95	0.12	0.00	0	750.0
R2032	On	04/05/2023			Bond Future	11.15482	84.73698		11.03171	85.34834		11.82	0.00	0.00	0	0.0
R2032	On	04/05/2023	10.62	Call	Bond Future	1,972.79000	1.97279		1,957.78000	1.95778	1,972.790	11.47	0.38	0.00	0	400.0
R2032	On	04/05/2023	11.37	Call	Bond Future	3,825.93000	3.82593		3,876.00000	3.87600	3,825.930	12.22	0.57	0.00	0	400.0
R2032	On	04/05/2023	13.43	Put	Bond Future	542.72000	0.54272		400.17000	0.40017	542.720	14.05	0.11	0.00	0	400.0
R2032	On	03/08/2023			Bond Future	11.29267	86.38693		11.16387	87.01099		10.90	0.00	0.00	0	2,600.0
R2032	On	03/08/2023	11.90	Call	Bond Future	5,277.79000	5.27779		5,573.98000	5.57398	5,277.790	11.52	0.64	0.00	0	5,000.0
R2032	On	02/11/2023			Bond Future	11.44736	83.87604		11.31261	84.51199		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	11.15093	86.62038		11.08991	86.98080		12.99	0.00	0.00	0	61,662.0
R2035	On	03/11/2022	9.82	Call	Bond Future	23.37000	0.02337		17.35000	0.01735	23.370	11.71	0.02	0.00	0	582.0
R2035	On	03/11/2022	10.30	Call	Bond Future	174.26000	0.17426		143.31000	0.14331	174.260	12.02	0.10	0.00	0	976.0
R2035	On	03/11/2022	10.57	Put	Bond Future	3,947.54000	3.94754		3,548.84000	3.54884	3,947.540	12.34	0.80	0.00	0	582.0
R2035	On	03/11/2022	10.99	Put	Bond Future	2,189.31000	2.18931		1,817.46000	1.81746	2,189.310	12.97	0.58	0.00	0	582.0
R2035	On	03/11/2022	11.05	Call	Bond Future	1,395.47000	1.39547		1,394.70000	1.39470	1,395.470	13.07	0.45	0.00	0	976.0
R2035	On	03/11/2022	12.68	Put	Bond Future	76.90000	0.07690		38.65000	0.03865	76.900	15.66	0.04	0.00	0	976.0
R2035	On	02/02/2023			Bond Future	11.29626	88.17300		11.23218	88.54311		13.55	0.00	0.00	0	106,331.0
R2035	On	02/02/2023	9.81	Call	Bond Future	334.59000	0.33459		260.26000	0.26026	334.590	12.42	0.11	0.00	0	582.0
R2035	On	02/02/2023	9.89	Call	Bond Future	387.11000	0.38711		306.91000	0.30691	387.110	12.42	0.12	0.00	0	388.0
R2035	On	02/02/2023	10.30	Call	Bond Future	773.86000	0.77386		661.24000	0.66124	773.860	12.48	0.21	0.00	0	976.0
R2035	On	02/02/2023	10.64	Call	Bond Future	1,322.54000	1.32254		1,166.35000	1.16635	1,322.540	12.80	0.31	0.00	0	388.0
R2035	On	02/02/2023	10.66	Put	Bond Future	5,140.25000	5.14025		4,613.87000	4.61387	5,140.250	12.82	0.69	0.00	0	582.0
R2035	On	02/02/2023	11.05	Call	Bond Future	2,265.74000	2.26574		2,110.70000	2.11070	2,265.740	13.29	0.44	0.00	0	976.0
R2035	On	02/02/2023	11.06	Put	Bond Future	3,668.67000	3.66867		3,144.42000	3.14442	3,668.670	13.30	0.56	0.00	0	582.0
R2035	On	02/02/2023	11.98	Put	Bond Future	1,576.20000	1.57620		1,196.02000	1.19602	1,576.200	14.58	0.30	0.00	0	388.0
R2035	On	02/02/2023	13.22	Put	Bond Future	468.86000	0.46886		302.99000	0.30299	468.860	16.30	0.11	0.00	0	976.0
R2035	On	04/05/2023			Bond Future	11.42613	85.34273		11.35924	85.72131		13.67	0.00	0.00	0	0.0
R2035	On	04/05/2023	9.85	Call	Bond Future	691.44000	0.69144		615.77000	0.61577	691.440	12.74	0.16	0.00	0	388.0
R2035	On	04/05/2023	10.42	Call	Bond Future	1,386.45000	1.38645		1,268.95000	1.26895	1,386.450	12.86	0.27	0.00	0	491.0
R2035	On	04/05/2023	10.60	Call	Bond Future	1,706.34000	1.70634		1,553.91000	1.55391	1,706.340	13.00	0.32	0.00	0	388.0
R2035	On	04/05/2023	11.17	Call	Bond Future	3,029.34000	3.02934		2,832.86000	2.83286	3,029.340	13.58	0.46	0.00	0	491.0
R2035	On	04/05/2023	12.46	Put	Bond Future	1,811.38000	1.81138		1,394.33000	1.39433	1,811.380	15.20	0.27	0.00	0	388.0
R2035	On	04/05/2023	13.18	Put	Bond Future	1,078.75000	1.07875		782.23000	0.78223	1,078.750	16.11	0.17	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	Options Inter
R2035	On 03/08/2023	Bond Future			11.55493		87.00410		11.48518	87.39084		12.71	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.70031		84.16206		11.62768	84.55611		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			11.28478		82.77893		11.22346	83.14651		13.87	0.00	10,347,366.25	125	65,198.0
R2037	On 02/02/2023	Bond Future			11.41937		80.00704		11.35515	80.38433		15.27	0.00	0.00	0	73,477.0
R2037	On 02/02/2023	Bond Future	11.10	Call	2,161.98000		2.16198		1,937.88000	1.93788	2,161.980	15.04	0.42	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	1,868.48000		1.86848		1,381.01000	1.38101	1,868.480	16.42	0.33	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			11.54854		81.52482		11.48163	81.91059		14.67	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,393.16000		2.39316		2,258.32000	2.25832	2,393.160	14.11	0.39	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	4,558.45000		4.55845		4,469.96000	4.46996	4,558.450	15.04	0.58	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	770.69000		0.77069		607.71000	0.60771	770.690	17.40	0.13	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.67905		78.85450		11.60936	79.24852		14.40	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.81225		80.35784		11.73988	80.75935		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			11.37712		84.62614		11.32589	84.95651		14.71	0.00	8,124,109.44	96	52,281.0
R2040	On 03/11/2022	Bond Future	10.60	Call	253.82000		0.25382		204.24000	0.20424	253.820	13.67	0.12	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	10.70	Call	353.37000		0.35337		297.56000	0.29756	353.370	13.80	0.16	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,320.74000		1.32074		1,267.95000	1.26795	1,320.740	14.62	0.41	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,616.36000		1.61636		1,578.22000	1.57822	1,616.360	14.80	0.47	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	12.52	Put	212.97000		0.21297		123.38000	0.12338	212.970	17.03	0.08	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.50777		81.63699		11.45408	81.97652		16.23	0.00	0.00	0	64,540.0
R2040	On 02/02/2023	Bond Future	10.21	Call	529.06000		0.52906		414.88000	0.41488	529.060	14.88	0.14	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,714.75000		1.71475		1,506.57000	1.50657	1,714.750	15.42	0.35	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	2,306.01000		2.30601		2,091.07000	2.09107	2,306.010	15.74	0.42	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	1,962.12000		1.96212		1,522.35000	1.52235	1,962.120	17.19	0.32	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,626.99000		1.62699		1,228.22000	1.22822	1,626.990	17.53	0.28	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.63283		83.18582		11.57690	83.53319		15.60	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	895.77000		0.89577		779.29000	0.77929	895.770	14.53	0.18	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,748.02000		1.74802		1,564.42000	1.56442	1,748.020	14.73	0.30	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	2,154.15000		2.15415		1,964.07000	1.96407	2,154.150	14.90	0.35	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,681.64000		3.68164		3,490.21000	3.49021	3,681.640	15.57	0.49	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,878.07000		1.87807		1,509.77000	1.50977	1,878.070	17.46	0.25	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,184.34000		1.18434		910.02000	0.91002	1,184.340	18.43	0.17	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.75900		80.29747		11.70078	80.65235		15.35	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			11.88717		81.82830		11.82677	82.18989		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			11.36222		81.55872		11.30560	81.93237		15.60	0.00	0.00	0	73,454.0
R2044	On 03/11/2022	Bond Future	10.60	Call	269.76000		0.26976		219.84000	0.21984	269.760	14.51	0.13	0.00	0	1,900.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,696.63000		1.69663		1,675.26000	1.67526	1,696.630	15.70	0.48	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			11.48474		78.63979		11.42554	79.02323		17.24	0.00	0.00	0	33,819.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,091.81000		2.09181		1,613.21000	1.61321	2,091.810	18.14	0.34	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.60160		80.13175		11.54002	80.52385		16.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,844.62000		3.84462		3,293.80000	3.29380	3,844.620	16.96	0.44	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,230.72000		3.23072		2,711.30000	2.71130	3,230.720	17.35	0.38	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.71909		77.30923		11.65509	77.70960		16.34	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.83807		78.78303		11.77173	79.19104		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			11.28283		80.58653		11.22085	81.00890		16.21	0.00	201,708,084.59	2,503	254,347.0
R2048	On 03/11/2022	Bond Future	10.60	Call	347.67000		0.34767		297.03000	0.29703	347.670	15.07	0.15	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	1,997.99000		1.99799		2,013.24000	2.01324	1,997.990	16.31	0.52	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.39793		82.06782		11.33324	82.50074		16.97	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	910.71000		0.91071		742.70000	0.74270	910.710	15.75	0.21	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,522.49000		2.52249		2,308.33000	2.30833	2,522.490	16.72	0.43	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.50743		79.16620		11.44020	79.60867		17.25	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.61796		80.66985		11.54813	81.12164		16.10	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.73150		77.78987		11.65912	78.25027		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			11.13981		67.03775		11.07840	67.35583		14.65	0.00	2,949,661.00	44	20,241.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.09000		0.00109		0.56000	0.00056	1.090	13.24	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	45.14000		0.04514		36.29000	0.03629	45.140	13.19	0.04	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,314.14000		6.31414		5,987.21000	5.98721	6,314.140	13.19	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,850.22000		1.85022		1,526.37000	1.52637	1,850.220	14.65	0.57	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	288.04000		0.28804		177.19000	0.17719	288.040	16.49	0.14	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.26507		68.23979		11.20093	68.56624		15.33	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.38207		66.38186		11.31538	66.71568		15.44	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	768.17000		0.76817		693.69000	0.69369	768.170	14.38	0.19	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,299.84000		4.29984		3,845.34000	3.84534	4,299.840	15.11	0.57	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,471.26000		1.47126		1,178.74000	1.17874	1,471.260	17.23	0.25	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.49548		67.67439		11.42628	68.01525		14.40	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.62016		65.81471		11.54841	66.16208		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			231.08217		231.08217		231.62225	231.62225			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.28108		235.28108		235.83981	235.83981			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			236.66863	236.66863		237.24028	237.24028			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			241.32528	241.32528		241.91025	241.91025			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			242.73943	242.73943		243.33190	243.33190			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			10.73257	81.12391		10.61537	81.67485		10.79	0.00	0.00	0	34,070.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.59000	0.00059		1.76000	0.00176	0.590	8.07	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	0.87000	0.00087		2.51000	0.00251	0.870	8.05	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,389.93000	4.38993	3,837.81000	3.83781	4,389.930	8.94	0.94	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,765.65000	3.76565	3,193.57000	3.19357	3,765.650	9.36	0.89	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,923.37000	2.92337	2,344.76000	2.34476	2,923.370	9.95	0.80	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,305.81000	2.30581	1,740.26000	1.74026	2,305.810	10.44	0.70	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.88674	82.57802	10.76349	83.14189		11.08	0.00	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	187.41000	0.18741	178.31000	0.17831	187.410	10.70	0.08	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,859.35000	4.85935	4,287.90000	4.28790	4,859.350	10.54	0.76	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,693.77000	3.69377	3,108.26000	3.10826	3,693.770	10.73	0.66	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,336.13000	1.33613	1,319.15000	1.31915	1,336.130	10.79	0.37	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	626.44000	0.62644	372.05000	0.37205	626.440	12.72	0.17	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.02486	80.59242	10.89571	81.16834		10.96	0.00	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.16273	82.16095	11.02737	82.74883		10.06	0.00	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.32277	80.17749	11.18090	80.77655		9.74	0.00	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			11.28095	64.51961	11.22432	64.82711		16.10	0.00	0.00	0.00	0	25,440.0
R214	On 02/02/2023	Bond Future			11.40189	65.67607	11.34280	65.99150		16.87	0.00	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.50911	63.62397	11.44779	63.94652		17.08	0.00	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.61427	64.86251	11.55073	65.19188		15.95	0.00	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.73134	62.80280	11.66557	63.13844		15.87	0.00	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :													467,319,462.76	4,784	1 498 233.0
Grand Total:													467,319,462.76	4,784	1 498 233.0