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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2022

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	827.27100		827.27100		828.87600	828.87600			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	842.12900		842.12900		843.77400	843.77400			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	858.10500		858.10500		859.78700	859.78700			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	875.05600		875.05600		876.77400	876.77400			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	891.27900		891.27900		893.02800	893.02800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	946.68100		946.68100		951.03800	951.03800			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	963.68300		963.68300		968.13100	968.13100			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	981.96600		981.96600		986.50400	986.50400			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,001.36300		1,001.36300		1,005.99400	1,005.99400			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,019.92800		1,019.92800		1,024.64400	1,024.64400			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	835.32900		835.32900		838.31500	838.31500			0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	850.33200		850.33200		853.38200	853.38200			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	866.46400		866.46400		869.57800	869.57800			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		883.58000	883.58000		886.75800	886.75800			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		899.96100	899.96100		903.19700	903.19700			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		12.29732	72.76999		12.23783	73.05006			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.49025	74.09466		12.42797	74.38078			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.67159	71.72632		12.60654	72.01838			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.84774	73.16215		12.77982	73.46029			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		13.05789	70.74144		12.98695	71.04509			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		12.58957	70.85214		12.55054	71.06413			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.75824	72.14465		12.71744	72.36142			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.92406	69.26958		12.88146	69.49098			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		13.08042	70.65824		13.03604	70.88434			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.26583	67.72019		13.21954	67.95046			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		823.57400	823.57400		826.57700	826.57700			0.00	8,235,740.00	1	869.0
GOVI	On 02/02/2023	GOVI		838.36500	838.36500		841.43400	841.43400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		854.27100	854.27100		857.40200	857.40200			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		871.14500	871.14500		874.34200	874.34200			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		887.29600	887.29600		890.55100	890.55100			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.71390	167.71390		167.67466	167.67466			0.00	0.00	0	7,366.0
I2025	On 02/02/2023	Bond Future		169.04973	169.04973		169.01191	169.01191			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		172.29804	172.29804		172.26052	172.26052			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.95938	173.95938		173.92189	173.92189			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.22111	177.22111		177.18270	177.18270			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		122.43525	122.43525		122.62600	122.62600			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		124.66447	124.66447		124.86018	124.86018			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.74787	125.74787		125.94818	125.94818			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		128.26129	128.26129		128.46607	128.46607			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		129.30520	129.30520		129.51377	129.51377			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future		115.46972	115.46972		115.43568	115.43568			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		117.57166	117.57166		117.53860	117.53860			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		118.43223	118.43223		118.39920	118.39920			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		120.79926	120.79926		120.76600	120.76600			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		121.61350	121.61350		121.57955	121.57955			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		130.93497	130.93497		131.22213	131.22213			0.00	5,892,073.65	45	5,473.0
I2038	On 02/02/2023	Bond Future		131.38656	131.38656		131.68063	131.68063			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		133.91164	133.91164		134.21228	134.21228			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		134.58346	134.58346		134.89076	134.89076			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		137.10659	137.10659		137.41934	137.41934			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		117.00301	117.00301		116.96775	116.96775			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future		119.13346	119.13346		119.09902	119.09902			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		119.36165	119.36165		119.32753	119.32753			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		121.74827	121.74827		121.71377	121.71377			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		121.89193	121.89193		121.85673	121.85673			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future		121.38710	121.38710		121.35121	121.35121			0.00	0.00	0	11,715.0
I2050	On 02/02/2023	Bond Future		121.44971	121.44971		121.41487	121.41487			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		123.78385	123.78385		123.74912	123.74912			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		124.03211	124.03211		123.99742	123.99742			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		126.35731	126.35731		126.32174	126.32174			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future		327.23100	327.23100		327.32700	327.32700			0.00	0.00	0	704.0
IGOV	On 02/02/2023	Index Future		333.18700	333.18700		333.29000	333.29000			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		339.58700	339.58700		339.69300	339.69300			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		346.37100	346.37100		346.48100	346.48100			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		352.86800	352.86800		352.98000	352.98000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.82500	94.17500		5.82000	94.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.47500	93.52500		6.48500	93.51500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.55000	93.45000		6.55500	93.44500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.06500	92.93500		7.07000	92.93000			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.15000	92.85000		7.17500	92.82500			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			7.58000		92.42000		7.54500	92.45500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.67000		92.33000		7.62500	92.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.12500		91.87500		8.09000	91.91000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.24500		91.75500		8.17500	91.82500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.26000		91.74000		8.21000	91.79000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.26000		91.74000		8.21000	91.79000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.25500		91.74500		8.19500	91.80500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.15777		108.51476		9.09677	108.72632		5.00	0.00	651,088.56	6	64,278.0
R186	On 03/11/2022	Bond Future	8.23	Call	52.76000		0.05276		69.07000	0.06907	52.760	4.57	0.06	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,387.57000		1.38757		1,261.31000	1.26131	1,387.570	4.93	0.65	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.30628		105.16624		9.23997	105.38303		5.20	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.44296		107.16486		9.37083	107.38641		5.00	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.56884		103.98206		9.49011	104.20847		4.99	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.76290		105.90715		9.67670	106.13760		4.69	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			339.00420		339.00420		338.93804	338.93804			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			336.25104		336.25104		336.18804	336.18804			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.71406		342.71406		342.65188	342.65188			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			340.32485		340.32485		340.26358	340.26358			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.70357		346.70357		346.64069	346.64069			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			252.69559		252.69559		252.50667	252.50667			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			252.55553		252.55553		252.36645	252.36645			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			257.40871		257.40871		257.21752	257.21752			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			257.64559		257.64559		257.45192	257.45192			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			262.47571		262.47571		262.27810	262.27810			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			7.27001		101.60833		7.14272	101.64716		0.36	0.00	0.00	0	23,960.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.65282		89.00631		10.56185	89.41963		8.65	0.00	19,403,375.58	218	66,881.0
R2030	On 03/11/2022	Bond Future	9.70	Call	72.93000		0.07293		105.61000	0.10561	72.930	7.54	0.06	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	448.73000		0.44873		570.84000	0.57084	448.730	8.15	0.25	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	278.42000		0.27842		231.85000	0.23185	278.420	10.48	0.14	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.81506		86.59960		10.71919	87.02154		9.12	0.00	0.00	0	5,200.0

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R2030	On 02/02/2023	Bond Future	8.81	Call	88.85000	0.08885		110.60000	0.11060	88.850	9.10	0.04	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	142.88000	0.14288		175.64000	0.17564	142.880	8.94	0.07	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	5,649.48000	5.64948		5,301.65000	5.30165	5,649.480	8.71	0.84	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	521.11000	0.52111		613.68000	0.61368	521.110	8.75	0.20	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	4,574.28000	4.57428		4,258.02000	4.25802	4,574.280	8.77	0.77	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	1,501.97000	1.50197		1,354.61000	1.35461	1,501.970	9.75	0.38	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	3,545.92000	3.54592		3,842.17000	3.84217	3,545.920	9.95	0.67	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,157.13000	4.15713		4,473.59000	4.47359	4,157.130	10.16	0.72	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.97353	88.24619		10.87258	88.67667		8.79	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	267.07000	0.26707		312.70000	0.31270	267.070	8.59	0.09	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	533.84000	0.53384		614.40000	0.61440	533.840	8.38	0.17	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	594.14000	0.59414		681.86000	0.68186	594.140	8.34	0.19	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	679.75000	0.67975		777.10000	0.77710	679.750	8.32	0.21	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	905.67000	0.90567		1,025.42000	1.02542	905.670	8.39	0.26	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,485.40000	1.48540		1,652.82000	1.65282	1,485.400	8.56	0.36	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,899.48000	1.89948		2,094.37000	2.09437	1,899.480	8.72	0.43	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,960.30000	1.96030		1,801.19000	1.80119	1,960.300	9.31	0.39	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,579.75000	1.57975		1,446.68000	1.44668	1,579.750	9.57	0.33	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,139.35000	1.13935		1,038.99000	1.03899	1,139.350	9.97	0.25	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	795.30000	0.79530		722.61000	0.72261	795.300	10.42	0.19	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	753.03000	0.75303		683.88000	0.68388	753.030	10.49	0.18	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			11.13090	85.98514		11.02441	86.42446		8.73	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,524.22000	1.52422		1,684.96000	1.68496	1,524.220	8.35	0.35	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	1,933.98000	1.93398		2,120.99000	2.12099	1,933.980	8.49	0.40	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,131.02000	1.13102		1,039.74000	1.03974	1,131.020	10.13	0.22	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	931.44000	0.93144		854.93000	0.85493	931.440	10.40	0.19	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			11.31680	87.57678		11.20457	88.02419		8.28	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/11/2022	Bond Future			11.09399	84.52794		11.01362	84.93925		10.56	0.00	0.00	0	168,763.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	1.67000	0.00167		2.82000	0.00282	1.670	9.03	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	2.21000	0.00221		3.69000	0.00369	2.210	9.03	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	3.80000	0.00380		6.19000	0.00619	3.800	9.02	0.00	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	34.22000	0.03422		49.97000	0.04997	34.220	8.99	0.03	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	5,306.62000	5.30662		4,926.60000	4.92660	5,306.620	9.13	0.94	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	5,050.44000	5.05044		4,676.21000	4.67621	5,050.440	9.20	0.93	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	123.15000	0.12315		166.67000	0.16667	123.150	9.27	0.08	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	3,495.93000	3.49593		3,175.85000	3.17585	3,495.930	9.66	0.81	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	3,204.75000	3.20475		2,899.51000	2.89951	3,204.750	9.77	0.78	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	577.53000	0.57753		708.40000	0.70840	577.530	9.96	0.27	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	843.32000	0.84332		731.01000	0.73101	843.320	11.40	0.32	0.00	0	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	710.83000	0.71083		614.06000	0.61406	710.830	11.58	0.28	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	181.13000	0.18113		153.78000	0.15378	181.130	12.88	0.09	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			11.25255	86.04737		11.16839	86.46720			10.95	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	104.99000	0.10499		127.70000	0.12770	104.990		10.25	0.05	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	145.46000	0.14546		175.33000	0.17533	145.460		10.21	0.06	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	337.54000	0.33754		396.93000	0.39693	337.540		10.12	0.12	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,201.24000	6.20124		5,864.56000	5.86456	6,201.240		10.21	0.82	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	585.39000	0.58539		675.37000	0.67537	585.390		10.25	0.19	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,786.03000	4.78603		4,491.11000	4.49111	4,786.030		10.43	0.73	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,205.14000	1.20514		1,353.50000	1.35350	1,205.140		10.59	0.32	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,439.85000	1.43985		1,318.43000	1.31843	1,439.850		11.97	0.32	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	581.14000	0.58114		526.86000	0.52686	581.140		13.08	0.15	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.40288	83.52278		11.31482	83.95113			11.21	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,423.82000	1.42382		1,568.99000	1.56899	1,423.820		10.67	0.32	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,017.08000	3.01708		3,246.70000	3.24670	3,017.080		11.34	0.51	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	659.93000	0.65993		608.05000	0.60805	659.930		13.44	0.14	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.54614	85.17651		11.45403	85.61368			10.76	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,555.93000	4.55593		4,824.25000	4.82425	4,555.930		11.38	0.59	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.72258	82.59673		11.62618	83.04186			10.68	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future			11.32587	85.59903		11.26609	85.94606			11.89	0.00	0.00	0	61,488.0
R2035	On 03/11/2022	Bond Future	9.82	Call	12.59000	0.01259		17.49000	0.01749	12.590		10.67	0.01	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	94.12000	0.09412		120.53000	0.12053	94.120		10.68	0.06	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,799.02000	4.79902		4,508.95000	4.50895	4,799.020		10.97	0.87	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,822.86000	2.82286		2,606.03000	2.60603	2,822.860		11.50	0.68	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	973.86000	0.97386		1,115.97000	1.11597	973.860		11.59	0.36	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	133.65000	0.13365		118.46000	0.11846	133.650		14.16	0.06	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.47789	87.13639		11.41544	87.49075			12.51	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	200.35000	0.20035		230.29000	0.23029	200.350		11.42	0.07	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	235.86000	0.23586		270.05000	0.27005	235.860		11.42	0.08	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	514.20000	0.51420		577.37000	0.57737	514.200		11.47	0.16	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	944.99000	0.94499		1,042.82000	1.04282	944.990		11.78	0.25	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,792.21000	5.79221		5,537.90000	5.53790	5,792.210		11.80	0.75	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,739.27000	1.73927		1,885.22000	1.88522	1,739.270		12.25	0.38	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,175.34000	4.17534		3,968.13000	3.96813	4,175.340		12.26	0.62	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,821.65000	1.82165		1,713.02000	1.71302	1,821.650		13.54	0.34	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	548.82000	0.54882		512.12000	0.51212	548.820		15.25	0.12	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.61431	84.29054		11.54926	84.65213			12.94	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	488.27000	0.48827		538.26000	0.53826	488.270		12.04	0.12	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,015.84000	1.01584		1,104.03000	1.10403	1,015.840		12.01	0.22	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,267.91000	1.26791		1,371.34000	1.37134	1,267.910		12.09	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,397.73000	2.39773		2,554.96000	2.55496	2,397.730		12.57	0.41	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,956.95000	1.95695		1,858.47000	1.85847	1,956.950		14.15	0.30	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,155.80000	1.15580		1,094.29000	1.09429	1,155.800		15.06	0.19	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			11.74579		85.95873		11.67801	86.32783		12.60	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.90777		83.05094		11.83716	83.42673		12.72	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 03/11/2022	Bond Future			11.46807		81.69480		11.40825	82.04624		12.70	0.00	1,797,285.60	22	66,055.0
R2037	On 02/02/2023	Bond Future			11.60930		78.90642		11.54695	79.26524		14.11	0.00	0.00	0	73,477.0
R2037	On 02/02/2023	Bond Future	11.10	Call	1,568.44000		1.56844		1,706.62000	1.70662	1,568.440	13.54	0.35	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	2,090.52000		2.09052		1,968.35000	1.96835	2,090.520	14.85	0.38	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			11.74511		80.40727		11.68025	80.77344		13.90	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,885.27000		1.88527		2,019.77000	2.01977	1,885.270	13.34	0.34	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,840.03000		3.84003		4,045.13000	4.04513	3,840.030	14.26	0.53	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	877.04000		0.87704		829.81000	0.82981	877.040	16.61	0.15	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.87877		77.74113		11.81126	78.11487		14.29	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			12.02776		79.17980		11.95762	79.56033		13.69	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/11/2022	Bond Future			11.53906		83.59536		11.49460	83.87632		13.44	0.00	0.00	0	52,284.0
R2040	On 03/11/2022	Bond Future	10.60	Call	147.89000		0.14789		177.00000	0.17700	147.890	12.13	0.08	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	10.70	Call	214.19000		0.21419		252.81000	0.25281	214.190	12.25	0.11	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	928.48000		0.92848		1,036.25000	1.03625	928.480	12.93	0.33	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,166.90000		1.16690		1,290.91000	1.29091	1,166.900	13.10	0.38	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	12.52	Put	327.56000		0.32756		302.94000	0.30294	327.560	15.31	0.12	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.67544		80.59077		11.62908	80.87793		14.96	0.00	0.00	0	64,540.0
R2040	On 02/02/2023	Bond Future	10.21	Call	338.43000		0.33843		373.49000	0.37349	338.430	13.65	0.10	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,274.16000		1.27416		1,367.16000	1.36716	1,274.160	14.17	0.29	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	1,779.97000		1.77997		1,895.37000	1.89537	1,779.970	14.48	0.36	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	2,220.60000		2.22060		2,127.34000	2.12734	2,220.600	15.92	0.37	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,844.29000		1.84429		1,764.92000	1.76492	1,844.290	16.26	0.32	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.80618		82.12385		11.75798	82.41692		14.75	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	652.50000		0.65250		700.40000	0.70040	652.500	13.71	0.14	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,310.63000		1.31063		1,391.97000	1.39197	1,310.630	13.69	0.25	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,652.53000		1.65253		1,747.99000	1.74799	1,652.530	13.84	0.30	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,983.58000		2.98358		3,122.63000	3.12263	2,983.580	14.40	0.44	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,991.50000		1.99150		1,919.31000	1.91931	1,991.500	16.23	0.28	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,242.92000		1.24292		1,196.13000	1.19613	1,242.920	17.20	0.18	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.93468		79.24131		11.88453	79.54057		15.20	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.07712		80.70765		12.02506	81.01232		14.58	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.52785		80.48231		11.48844	80.73620		14.26	0.00	0.00	0	72,910.0
R2044	On 03/11/2022	Bond Future	10.60	Call	155.58000		0.15558		182.98000	0.18298	155.580	12.87	0.08	0.00	0	1,900.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,219.53000		1.21953		1,334.63000	1.33463	1,219.530	13.89	0.39	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			11.65614		77.54697		11.61507	77.80650		15.89	0.00	0.00	0	33,819.0
R2044	On 04/05/2023	Bond Future			11.77870		79.02216		11.73602	79.28714		15.67	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,138.71000		4.13871		4,020.78000	4.02078	4,138.710	15.67	0.48	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,464.78000		3.46478		3,362.55000	3.36255	3,464.780	16.04	0.42	0.00	0	4,000.0
R2044	On 03/08/2023	Bond Future			11.89875		76.20352		11.85439	76.47407		16.18	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.03151		77.61363		11.98550	77.88906		15.53	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.44207		79.51922		11.40257	79.78160		14.80	0.00	0.00	0	256,863.0
R2048	On 03/11/2022	Bond Future	10.60	Call	228.41000		0.22841		265.24000	0.26524	228.410	13.69	0.11	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	1,536.01000		1.53601		1,668.65000	1.66865	1,536.010	14.90	0.44	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.56263		80.98424		11.52150	81.25236		15.63	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	597.64000		0.59764		647.34000	0.64734	597.640	14.26	0.16	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,886.26000		1.88626		1,996.27000	1.99627	1,886.260	14.99	0.37	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.67757		78.06586		11.63486	78.33949		16.29	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.79046		79.57338		11.74609	79.85278		15.92	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.91727		76.63008		11.87124	76.91456		16.15	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.30663		66.18438		11.24683	66.48850		13.41	0.00	0.00	0	20,217.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.57000		0.00057		0.89000	0.00089	0.570	12.09	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	25.85000		0.02585		34.79000	0.03479	25.850	12.01	0.02	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,148.22000		7.14822		6,853.04000	6.85304	7,148.220	12.01	0.98	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,365.79000		2.36579		2,180.74000	2.18074	2,365.790	12.97	0.66	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	430.88000		0.43088		384.91000	0.38491	430.880	14.78	0.19	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.43735		67.37404		11.37520	67.68451		14.15	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.55995		65.50294		11.49545	65.81973		14.61	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	559.70000		0.55970		614.03000	0.61403	559.700	13.59	0.15	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,674.76000		4.67476		4,486.16000	4.48616	4,674.760	13.99	0.62	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,575.22000		1.57522		1,495.25000	1.49525	1,575.220	16.04	0.28	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.67536		66.79978		11.60847	67.12310		14.28	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.81431		64.88749		11.74492	65.21677		14.36	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			231.31408		231.31408		231.43547	231.43547			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.52582		235.52582		235.65238	235.65238			0.00	0.00	0	300.0
R210	On 04/05/2023	Bond Future			236.92669		236.92669		237.05728	237.05728			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 03/08/2023	Bond Future			241.66295		241.66295		241.79702	241.79702			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			242.95179		242.95179		243.08828	243.08828			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			10.97189		80.01384		10.89148	80.38459		9.99	0.00	0.00	0	34,054.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.87000		0.00087		1.52000	0.00152	0.870	8.42	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	1.22000		0.00122		2.11000	0.00211	1.220	8.41	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,464.72000		5.46472	5,109.45000	5.10945	5,464.720	8.41	0.97	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,801.32000		4.80132	4,457.40000	4.45740	4,801.320	8.61	0.94	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,864.63000		3.86463	3,546.31000	3.54631	3,864.630	8.91	0.89	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	3,140.20000		3.14020	2,852.45000	2.85245	3,140.200	9.23	0.81	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.13649		81.45086		11.05212	81.82934		10.19	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	97.82000		0.09782		118.58000	0.11858	97.820	9.92	0.05	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,678.88000		5.67888	5,370.55000	5.37055	5,678.880	9.54	0.84	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,381.03000		4.38103	4,109.18000	4.10918	4,381.030	9.69	0.75	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	859.83000		0.85983		975.98000	0.97598	859.830	9.73	0.28	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	751.36000		0.75136		680.82000	0.68082	751.360	11.55	0.21	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.28516		79.44763		11.19683	79.83373		10.34	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.42923		81.01951		11.33667	81.41357		9.88	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.61263		78.97115		11.51559	79.37240		9.77	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.45623		63.58242		11.41685	63.79108		14.73	0.00	0.00	0	25,380.0
R214	On 02/02/2023	Bond Future			11.58302		64.72436		11.54206	64.93760		15.57	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.69589		62.65723		11.65343	62.87493		16.16	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.80354		63.89724		11.75955	64.11949		15.81	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.93422		61.78503		11.88865	62.01136		16.00	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :														35,979,563.39	292	1 497 234.0
Grand Total:														35,979,563.39	292	1 497 234.0