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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2022

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	834.08000	834.08000		831.94100	831.94100				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	849.01000	849.01000		846.84300	846.84300				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	865.11100	865.11100		862.90800	862.90800				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	882.19400	882.19400		879.95000	879.95000				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	898.83400	898.83400		896.54800	896.54800				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	959.90100	959.90100		955.51100	955.51100				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	977.08300	977.08300		972.62600	972.62600				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	995.61300	995.61300		991.07700	991.07700				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,015.27300	1,015.27300		1,010.65100	1,010.65100				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,034.42400	1,034.42400		1,029.71400	1,029.71400				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	844.59500	844.59500		840.90200	840.90200				0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	859.71300	859.71300		855.96500	855.96500				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	876.01700	876.01700		872.20300	872.20300				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		893.31500	893.31500		889.42900	889.42900			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future		910.16600	910.16600		906.20500	906.20500			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		12.14911	73.47056		12.21286	73.16807			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.33655	74.80365		12.40287	74.49654			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.51146	72.44824		12.58051	72.13571			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.68085	73.89783		12.75282	73.57929			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.87801	71.51492		12.95318	71.19027			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		12.44755	71.62864		12.51119	71.27894			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.61134	72.93041		12.67740	72.57524			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future		12.77117	70.06971		12.83990	69.70812			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.92155	71.47343		12.99298	71.10492			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.09541	68.57445		13.16990	68.19885			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		832.83300	832.83300		829.15200	829.15200			0.00	0.00	0	869.0
GOVI	On 02/02/2023	GOVI		847.74100	847.74100		844.00400	844.00400			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		863.81800	863.81800		860.01500	860.01500			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		880.87500	880.87500		877.00000	877.00000			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		897.49100	897.49100		893.54200	893.54200			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		167.69794	167.69794		167.67819	167.67819			0.00	0.00	0	7,172.0
I2025	On 02/02/2023	Bond Future		169.02409	169.02409		169.00617	169.00617			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future		172.27069	172.27069		172.25338	172.25338			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		173.93005	173.93005		173.91321	173.91321			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		177.24792	177.24792		177.23064	177.23064			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		122.34493	122.34493		122.38597	122.38597			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future		124.56504	124.56504		124.60833	124.60833			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future		125.64517	125.64517		125.69061	125.69061			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		128.15568	128.15568		128.20244	128.20244			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		129.23848	129.23848		129.28648	129.28648			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		114.48207	114.48207		114.50103	114.50103			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		116.55927	116.55927		116.57994	116.57994			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		117.39955	117.39955		117.42171	117.42171			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.74519	119.74519		119.76820	119.76820			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		120.57801	120.57801		120.60165	120.60165			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		130.12440	130.12440		130.40904	130.40904			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future		130.55422	130.55422		130.84574	130.84574			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		133.06248	133.06248		133.36026	133.36026			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.71606	133.71606		134.02062	134.02062			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		136.26655	136.26655		136.57676	136.57676			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		116.42900	116.42900		116.49025	116.49025			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future		118.54189	118.54189		118.60568	118.60568			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		118.75720	118.75720		118.82375	118.82375			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		121.13057	121.13057		121.19901	121.19901			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		121.30099	121.30099		121.37136	121.37136			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future		119.70322	119.70322		119.08175	119.08175			0.00	0.00	0	11,950.0
I2050	On 02/02/2023	Bond Future		119.72875	119.72875		119.09744	119.09744			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		122.02882	122.02882		121.38599	121.38599			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		122.24064	122.24064		121.58601	121.58601			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		124.57226	124.57226		123.90500	123.90500			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		325.67200	325.67200		325.59300	325.59300			0.00	0.00	0	704.0
IGOV	On 02/02/2023	Index Future		331.58100	331.58100		331.50400	331.50400			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		337.94800	337.94800		337.87100	337.87100			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		344.69700	344.69700		344.62000	344.62000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		351.27400	351.27400		351.19500	351.19500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.81500	94.18500		5.77000	94.23000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.48500	93.51500		6.45500	93.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.57000	93.43000		6.54000	93.46000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.14500	92.85500		7.08000	92.92000			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.22000	92.78000		7.17000	92.83000			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future			7.63000		92.37000		7.59500	92.40500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.73000		92.27000		7.66500	92.33500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.09500		91.90500		8.08500	91.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.14500		91.85500		8.18000	91.82000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.14000		91.86000		8.19000	91.81000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.13000		91.87000		8.19000	91.81000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.12500		91.87500		8.18500	91.81500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			8.90115		109.40841		8.98162	109.12716		5.01	0.00	2,188,168.20	20	63,832.0
R186	On 03/11/2022	Bond Future	8.23	Call	83.56000		0.08356		61.76000	0.06176	83.560	4.27	0.10	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	779.80000		0.77980		932.70000	0.93270	779.800	4.69	0.49	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.03125		106.06912		9.11774	105.78413		5.22	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.14507		108.08373		9.23865	107.79397		5.00	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.24481		104.91791		9.34657	104.62286		4.92	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.39493		106.89547		9.50642	106.59476		4.60	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			339.12721		339.12721		339.16205	339.16205			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			336.35720		336.35720		336.39672	336.39672			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			342.81946		342.81946		342.86168	342.86168			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			340.42507		340.42507		340.47322	340.47322			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.91767		346.91767		346.96647	346.96647			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			250.69614		250.69614		250.96263	250.96263			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			250.50534		250.50534		250.77958	250.77958			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			255.31719		255.31719		255.59828	255.59828			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			255.50797		255.50797		255.79754	255.79754			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			260.38165		260.38165		260.67665	260.67665			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			7.18647		101.63381		7.17569	101.63710		0.41	0.00	12,805,860.06	126	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			10.38649		90.22345		10.47085	89.83559		8.74	0.00	8,210,333.95	91	66,878.0
R2030	On 03/11/2022	Bond Future	9.70	Call	112.83000		0.11283		82.61000	0.08261	112.830	6.98	0.10	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	700.22000		0.70022		572.04000	0.57204	700.220	7.68	0.38	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	103.57000		0.10357		136.29000	0.13629	103.570	10.32	0.06	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.53643		87.83315		10.62482	87.43943		9.14	0.00	0.00	0	5,200.0

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R2030	On 02/02/2023	Bond Future	8.81	Call	153.96000	0.15396		130.75000	0.13075	153.960	9.29	0.07	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.08	Call	241.08000	0.24108		206.19000	0.20619	241.080	9.12	0.10	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.66	Put	4,616.12000	4.61612		4,933.50000	4.93350	4,616.120	8.76	0.78	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	9.83	Call	759.94000	0.75994		665.78000	0.66578	759.940	8.72	0.27	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	9.94	Put	3,616.33000	3.61633		3,902.75000	3.90275	3,616.330	8.74	0.70	0.00	0	102.0	
R2030	On 02/02/2023	Bond Future	11.16	Put	992.55000	0.99255		1,118.14000	1.11814	992.550	9.53	0.29	0.00	0	388.0	
R2030	On 02/02/2023	Bond Future	11.35	Call	4,337.31000	4.33731		4,049.50000	4.04950	4,337.310	9.73	0.76	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,013.42000	5.01342		4,707.54000	4.70754	5,013.420	9.94	0.80	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.68076	89.50217		10.77357	89.10152		8.84	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	412.60000	0.41260		364.41000	0.36441	412.600	8.76	0.13	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	785.93000	0.78593		702.26000	0.70226	785.930	8.53	0.23	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	867.82000	0.86782		776.96000	0.77696	867.820	8.50	0.25	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	977.21000	0.97721		877.03000	0.87703	977.210	8.45	0.27	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,228.86000	1.22886		1,108.33000	1.10833	1,228.860	8.36	0.32	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,929.35000	1.92935		1,763.18000	1.76318	1,929.350	8.49	0.44	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,409.68000	2.40968		2,217.59000	2.21759	2,409.680	8.60	0.51	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,424.78000	1.42478		1,562.42000	1.56242	1,424.780	9.13	0.32	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,124.02000	1.12402		1,238.14000	1.23814	1,124.020	9.40	0.26	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	787.04000	0.78704		872.13000	0.87213	787.040	9.80	0.19	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	534.46000	0.53446		595.52000	0.59552	534.460	10.26	0.14	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	504.02000	0.50402		562.04000	0.56204	504.020	10.32	0.13	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.82254	87.26508		10.92026	86.85688		8.84	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,013.46000	2.01346		1,852.59000	1.85259	2,013.460	8.46	0.42	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,499.26000	2.49926		2,314.03000	2.31403	2,499.260	8.60	0.48	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	876.05000	0.87605		956.20000	0.95620	876.050	10.27	0.18	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	718.78000	0.71878		786.19000	0.78619	718.780	10.55	0.15	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.98458	88.90976		11.08756	88.49379		8.38	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			10.84430	85.81464		10.92839	85.37838		10.57	0.00	4,376,546.64	51	168,761.0	
R2032	On 03/11/2022	Bond Future	9.31	Call	2.68000	0.00268		1.79000	0.00179	2.680	8.83	0.00	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	9.36	Call	3.58000	0.00358		2.39000	0.00239	3.580	8.82	0.00	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	9.46	Call	6.23000	0.00623		4.23000	0.00423	6.230	8.80	0.01	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	9.92	Call	57.94000	0.05794		41.84000	0.04184	57.940	8.71	0.05	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	10.11	Put	4,076.82000	4.07682		4,478.83000	4.47883	4,076.820	8.88	0.90	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.16	Put	3,834.69000	3.83469		4,229.76000	4.22976	3,834.690	8.97	0.88	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.21	Call	210.27000	0.21027		161.34000	0.16134	210.270	9.06	0.14	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	10.49	Put	2,429.03000	2.42903		2,759.21000	2.75921	2,429.030	9.54	0.71	0.00	0	454.0	
R2032	On 03/11/2022	Bond Future	10.56	Put	2,181.43000	2.18143		2,494.27000	2.49427	2,181.430	9.68	0.67	0.00	0	180.0	
R2032	On 03/11/2022	Bond Future	10.67	Call	915.57000	0.91557		763.60000	0.76360	915.570	9.90	0.40	0.00	0	750.0	
R2032	On 03/11/2022	Bond Future	11.45	Put	436.06000	0.43606		541.08000	0.54108	436.060	11.48	0.20	85,330.00	5	7,500.0	
R2032	On 03/11/2022	Bond Future	11.55	Put	356.65000	0.35665		446.31000	0.44631	356.650	11.68	0.17	0.00	0	500.0	
R2032	On 03/11/2022	Bond Future	12.30	Put	73.23000	0.07323		97.19000	0.09719	73.230	13.06	0.04	0.00	0	750.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R2032	On	02/02/2023			Bond Future	10.99293	87.35156		11.08052	86.90854		10.86	0.00	0.00	0	18.0
R2032	On	02/02/2023	9.31	Call	Bond Future	156.84000	0.15684		132.21000	0.13221	156.840	10.20	0.07	0.00	0	454.0
R2032	On	02/02/2023	9.47	Call	Bond Future	215.66000	0.21566		182.98000	0.18298	215.660	10.16	0.09	0.00	0	500.0
R2032	On	02/02/2023	9.92	Call	Bond Future	487.03000	0.48703		420.95000	0.42095	487.030	10.07	0.17	0.00	0	750.0
R2032	On	02/02/2023	10.16	Put	Bond Future	5,089.09000	5.08909	5,440.89000	5.44089	5,089.090	5,089.090	10.02	0.77	0.00	0	454.0
R2032	On	02/02/2023	10.22	Call	Bond Future	786.55000	0.78655		688.24000	0.68824	786.550	10.01	0.25	0.00	0	500.0
R2032	On	02/02/2023	10.50	Put	Bond Future	3,773.72000	3.77372	4,079.69000	4.07969	3,773.720	3,773.720	10.17	0.66	0.00	0	454.0
R2032	On	02/02/2023	10.67	Call	Bond Future	1,552.93000	1.55293	1,390.26000	1.39026	1,552.930	1,552.930	10.29	0.40	0.00	0	750.0
R2032	On	02/02/2023	11.84	Put	Bond Future	945.41000	0.94541	1,064.29000	1.06429	945.410	945.410	11.59	0.24	0.00	0	500.0
R2032	On	02/02/2023	12.75	Put	Bond Future	341.98000	0.34198	393.08000	0.39308	341.980	341.980	12.73	0.10	0.00	0	750.0
R2032	On	04/05/2023			Bond Future	11.13183	84.85070		11.22323	84.39978		11.15	0.00	0.00	0	0.0
R2032	On	04/05/2023	10.62	Call	Bond Future	1,787.23000	1.78723	1,628.22000	1.62822	1,787.230	1,787.230	10.47	0.38	0.00	0	400.0
R2032	On	04/05/2023	11.37	Call	Bond Future	3,606.00000	3.60600	3,356.26000	3.35626	3,606.000	3,606.000	11.03	0.58	0.00	0	400.0
R2032	On	04/05/2023	13.43	Put	Bond Future	461.18000	0.46118	512.64000	0.51264	461.180	461.180	13.35	0.10	0.00	0	400.0
R2032	On	03/08/2023			Bond Future	11.26310	86.52966		11.35853	86.07018		10.75	0.00	0.00	0	2,600.0
R2032	On	03/08/2023	11.90	Call	Bond Future	5,276.32000	5.27632	4,986.75000	4.98675	5,276.320	5,276.320	11.12	0.65	0.00	0	5,000.0
R2032	On	02/11/2023			Bond Future	11.42029	84.00328		11.52017	83.53505		10.71	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	11.18580	86.41539		11.25426	86.01498		11.94	0.00	3,456,615.60	40	61,488.0
R2035	On	03/11/2022	9.82	Call	Bond Future	14.45000	0.01445		11.13000	0.01113	14.450	10.69	0.01	0.00	0	582.0
R2035	On	03/11/2022	10.30	Call	Bond Future	117.22000	0.11722		94.37000	0.09437	117.220	10.71	0.07	0.00	0	976.0
R2035	On	03/11/2022	10.57	Put	Bond Future	4,047.51000	4.04751	4,393.86000	4.39386	4,047.510	4,047.510	11.01	0.83	0.00	0	582.0
R2035	On	03/11/2022	10.99	Put	Bond Future	2,202.57000	2.20257	2,467.06000	2.46706	2,202.570	2,202.570	11.54	0.61	0.00	0	582.0
R2035	On	03/11/2022	11.05	Call	Bond Future	1,194.69000	1.19469	1,044.91000	1.04491	1,194.690	1,194.690	11.63	0.43	0.00	0	976.0
R2035	On	03/11/2022	12.68	Put	Bond Future	65.72000	0.06572	84.59000	0.08459	65.720	65.720	14.23	0.03	0.00	0	976.0
R2035	On	02/02/2023			Bond Future	11.33293	87.96224		11.40403	87.55572		12.35	0.00	0.00	0	106,331.0
R2035	On	02/02/2023	9.81	Call	Bond Future	223.53000	0.22353	195.43000	0.19543	223.530	223.530	11.22	0.08	0.00	0	582.0
R2035	On	02/02/2023	9.89	Call	Bond Future	264.14000	0.26414	231.63000	0.23163	264.140	264.140	11.22	0.09	0.00	0	388.0
R2035	On	02/02/2023	10.30	Call	Bond Future	575.82000	0.57582	512.63000	0.51263	575.820	575.820	11.23	0.18	0.00	0	976.0
R2035	On	02/02/2023	10.64	Call	Bond Future	1,028.69000	1.02869	928.37000	0.92837	1,028.690	1,028.690	11.37	0.27	0.00	0	388.0
R2035	On	02/02/2023	10.66	Put	Bond Future	5,053.53000	5.05353	5,357.20000	5.35720	5,053.530	5,053.530	11.38	0.72	0.00	0	582.0
R2035	On	02/02/2023	11.05	Call	Bond Future	1,894.88000	1.89488	1,739.18000	1.73918	1,894.880	1,894.880	11.77	0.42	0.00	0	976.0
R2035	On	02/02/2023	11.06	Put	Bond Future	3,507.47000	3.50747	3,756.88000	3.75688	3,507.470	3,507.470	11.79	0.58	0.00	0	582.0
R2035	On	02/02/2023	11.98	Put	Bond Future	1,390.69000	1.39069	1,522.06000	1.52206	1,390.690	1,390.690	13.04	0.29	0.00	0	388.0
R2035	On	02/02/2023	13.22	Put	Bond Future	370.69000	0.37069	415.13000	0.41513	370.690	370.690	14.79	0.09	0.00	0	976.0
R2035	On	04/05/2023			Bond Future	11.46370	85.13115		11.53756	84.71740		12.80	0.00	0.00	0	0.0
R2035	On	04/05/2023	9.85	Call	Bond Future	546.19000	0.54619	495.09000	0.49509	546.190	546.190	11.89	0.14	0.00	0	388.0
R2035	On	04/05/2023	10.42	Call	Bond Future	1,139.32000	1.13932	1,045.65000	1.04565	1,139.320	1,139.320	11.86	0.25	0.00	0	491.0
R2035	On	04/05/2023	10.60	Call	Bond Future	1,400.66000	1.40066	1,290.38000	1.29038	1,400.660	1,400.660	11.86	0.29	0.00	0	388.0
R2035	On	04/05/2023	11.17	Call	Bond Future	2,592.95000	2.59295	2,421.54000	2.42154	2,592.950	2,592.950	12.18	0.44	0.00	0	491.0
R2035	On	04/05/2023	12.46	Put	Bond Future	1,567.01000	1.56701	1,684.31000	1.68431	1,567.010	1,567.010	13.71	0.26	0.00	0	388.0
R2035	On	04/05/2023	13.18	Put	Bond Future	891.97000	0.89197	965.53000	0.96553	891.970	891.970	14.65	0.16	0.00	0	491.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2023	Bond Future			11.58919		86.81507		11.66599	86.39353		12.48	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.73937		83.95124		11.81940	83.52164		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			11.31899		82.57493		11.38725	82.17016		12.74	0.00	0.00	0	66,092.0
R2037	On 02/02/2023	Bond Future			11.45525		79.79739		11.52600	79.38635		13.92	0.00	0.00	0	73,477.0
R2037	On 02/02/2023	Bond Future	11.10	Call	1,733.89000		1.73389		1,586.36000	1.58636	1,733.890	13.03	0.39	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	1,596.84000		1.59684		1,743.06000	1.74306	1,596.840	14.27	0.32	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			11.58527		81.31423		11.65866	80.89589		13.73	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,056.39000		2.05639		1,911.24000	1.91124	2,056.390	12.94	0.37	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	4,151.66000		4.15166		3,924.16000	3.92416	4,151.660	13.77	0.57	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	695.17000		0.69517		753.07000	0.75307	695.170	16.46	0.12	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.71272		78.66516		11.78896	78.23891		14.13	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.85037		80.14755		11.92959	79.71317		13.56	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/11/2022	Bond Future			11.41618		84.37564		11.47414	84.00613		13.45	0.00	0.00	0	52,377.0
R2040	On 03/11/2022	Bond Future	10.60	Call	171.07000		0.17107		144.46000	0.14446	171.070	12.12	0.09	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	10.70	Call	249.93000		0.24993		213.05000	0.21305	249.930	12.24	0.13	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	1,093.49000		1.09349		972.96000	0.97296	1,093.490	12.93	0.38	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	1,370.30000		1.37030		1,228.59000	1.22859	1,370.300	13.10	0.44	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	12.52	Put	188.14000		0.18814		227.57000	0.22757	188.140	15.32	0.08	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.54864		81.38001		11.60866	81.00492		14.73	0.00	0.00	0	64,540.0
R2040	On 02/02/2023	Bond Future	10.21	Call	362.72000		0.36272		326.64000	0.32664	362.720	13.38	0.11	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,347.14000		1.34714		1,241.83000	1.24183	1,347.140	13.63	0.31	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	1,886.33000		1.88633		1,752.14000	1.75214	1,886.330	13.89	0.39	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	1,744.64000		1.74464		1,878.81000	1.87881	1,744.640	15.27	0.32	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,419.21000		1.41921		1,533.93000	1.53393	1,419.210	15.61	0.27	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.67473		82.92711		11.73695	82.54533		14.53	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	699.35000		0.69935		646.06000	0.64606	699.350	13.47	0.16	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,419.21000		1.41921		1,324.18000	1.32418	1,419.210	13.45	0.27	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,790.90000		1.79090		1,677.97000	1.67797	1,790.900	13.60	0.32	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,228.64000		3.22864		3,059.35000	3.05935	3,228.640	14.18	0.47	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,681.88000		1.68188		1,785.64000	1.78564	1,681.880	16.04	0.25	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,025.87000		1.02587		1,094.80000	1.09480	1,025.870	17.02	0.16	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.79825		80.05960		11.86282	79.67067		14.99	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			11.93088		81.56822		11.99792	81.17189		14.39	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			11.39054		81.37292		11.45349	80.96252		14.23	0.00	17,902,042.40	220	73,308.0
R2044	On 03/11/2022	Bond Future	10.60	Call	187.34000		0.18734		155.51000	0.15551	187.340	12.82	0.10	0.00	0	1,900.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,470.73000		1.47073		1,306.34000	1.30634	1,470.730	13.86	0.46	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			11.51442		78.44872		11.57958	78.03194		15.60	0.00	0.00	0	33,819.0
R2044	On 02/02/2023	Bond Future	12.00	Put	1,834.64000		1.83464		1,986.59000	1.98659	1,834.640	16.05	0.33	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.63189		79.94009		11.69938	79.51584		15.41	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,580.30000		3.58030		3,781.18000	3.78118	3,580.300	15.41	0.45	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	2,962.82000		2.96282		3,138.21000	3.13821	2,962.820	15.78	0.39	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.74651		77.13875		11.81649	76.70649		15.92	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.86928		78.59232		11.94187	78.15180		15.29	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			11.30558		80.43248		11.37354	79.97542		14.76	0.00	3,378,164.16	42	246,473.0
R2048	On 03/11/2022	Bond Future	10.60	Call	252.56000		0.25256		207.12000	0.20712	252.560	13.31	0.13	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	1,771.93000		1.77193		1,565.20000	1.56520	1,771.930	14.38	0.51	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.42181		81.90906		11.49213	81.44483		15.32	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	659.68000		0.65968		587.57000	0.58757	659.680	13.93	0.18	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,100.70000		2.10070		1,927.53000	1.92753	2,100.700	14.67	0.41	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.53174		79.00729		11.60455	78.53473		15.99	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.63930		80.53270		11.71477	80.05109		15.64	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.75631		77.63316		11.83458	77.14248		15.89	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			11.16347		66.91577		11.22646	66.59255		13.45	0.00	0.00	0	20,285.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.54000		0.00054		0.41000	0.00041	0.540	12.07	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	31.22000		0.03122		25.01000	0.02501	31.220	12.02	0.03	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,422.20000		6.42220		6,739.21000	6.73921	6,422.200	12.02	0.97	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,824.32000		1.82432		2,032.13000	2.03213	1,824.320	13.02	0.59	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	254.49000		0.25449		307.12000	0.30712	254.490	14.83	0.13	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.28987		68.11418		11.35497	67.78602		13.97	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.40726		66.25639		11.47464	65.92240		14.44	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	627.33000		0.62733		575.53000	0.57553	627.330	13.39	0.17	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,134.33000		4.13433		4,339.41000	4.33941	4,134.330	13.81	0.59	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,308.76000		1.30876		1,398.06000	1.39806	1,308.760	15.90	0.24	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.51732		67.56732		11.58707	67.22701		14.12	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.64576		65.69139		11.71812	65.34457		14.22	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			231.38702		231.38702		231.32944	231.32944			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			235.58596		235.58596		235.53019	235.53019			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			236.98525		236.98525		236.93125	236.93125			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			241.72091		241.72091		241.66660	241.66660			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			243.08770		243.08770		243.03319	243.03319			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			10.71684		81.19757		10.80099	80.80451		10.03	0.00	1,380,358.69	17	34,071.0
R213	On 03/11/2022	Bond Future	9.13	Call	1.39000		0.00139		0.90000	0.00090	1.390	8.20	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	1.97000		0.00197		1.28000	0.00128	1.970	8.18	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,298.45000		4.29845	4,676.67000	4.67667	4,298.450	4,298.450	7.90	0.95	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,641.47000		3.64147	4,009.36000	4.00936	3,641.470	3,641.470	7.84	0.92	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,756.01000		2.75601	3,093.37000	3.09337	2,756.010	2,756.010	8.22	0.83	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,106.61000		2.10661	2,406.72000	2.40672	2,106.610	2,106.610	8.59	0.72	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.87072		82.65102	10.95853	82.25191			10.16	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	152.41000		0.15241	129.23000	0.12923	152.410	152.410	9.96	0.07	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,683.50000		4.68350	5,002.46000	5.00246	4,683.500	4,683.500	9.61	0.78	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,455.71000		3.45571	3,735.87000	3.73587	3,455.710	3,455.710	9.54	0.67	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,162.67000		1.16267	1,033.11000	1.03311	1,162.670	1,162.670	9.58	0.35	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	456.06000		0.45606	522.41000	0.52241	456.060	456.060	11.25	0.15	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.00745		80.66975	11.09915	80.26353			10.32	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.13869		82.26496	11.23460	81.85105			9.95	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.30165		80.26631	11.40222	79.84449			9.87	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			11.31933		64.31252	11.38218	63.97568			14.72	0.00	0.00	0	25,440.0
R214	On 02/02/2023	Bond Future			11.44193		65.46373	11.50689	65.12161			15.30	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.55006		63.41000	11.61718	63.06175			15.90	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.65277		64.66425	11.72217	64.30934			15.57	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.77389		62.58716	11.84576	62.22557			15.78	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 :														53,783,419.70	612	1 491 251.0
Grand Total:														53,783,419.70	612	1 491 251.0