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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2022

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	829.50100		829.50100		830.68100	830.68100			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	844.34900		844.34900		845.56000	845.56000			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	860.32300		860.32300		861.56200	861.56200			0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	877.04500		877.04500		878.31100	878.31100			0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	893.76800		893.76800		895.05800	895.05800			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	958.95400		958.95400		962.54800	962.54800			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	976.11900		976.11900		979.78900	979.78900			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	994.58600		994.58600		998.33100	998.33100			0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,013.91800		1,013.91800		1,017.73800	1,017.73800			0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,033.25000		1,033.25000		1,037.14400	1,037.14400			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	845.49300		845.49300		848.05500	848.05500			0.00	0.00	0	135.0
ALBI	On 02/02/2023	Index Future	860.62700		860.62700		863.24600	863.24600			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	876.90900		876.90900		879.58200	879.58200			0.00	0.00	0	0.0

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ALBI	On 03/08/2023	Index Future			893.95300	893.95300	896.68100	896.68100			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future			910.99800	910.99800	913.77800	913.77800			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			12.09232	73.74150	12.04856	73.95122			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.27731	75.07951	12.23148	75.29392			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			12.45044	72.72599	12.40257	72.94493			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			12.62242	74.15788	12.57244	74.38136			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future			12.81340	71.79559	12.76122	72.02338			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			12.37155	72.05004	12.32760	72.29561			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			12.53233	73.35914	12.48644	73.61014			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			12.68957	70.50308	12.64171	70.75935			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			12.84110	71.89242	12.79129	72.15395			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future			13.00852	69.01693	12.95663	69.28345			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			833.66400	833.66400	836.22300	836.22300			0.00	58,356,480.00	7	883.0
GOVI	On 02/02/2023	GOVI			848.58600	848.58600	851.20200	851.20200			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI			864.64000	864.64000	867.31000	867.31000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			881.44600	881.44600	884.17000	884.17000			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI			898.25300	898.25300	901.02900	901.02900			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future			167.09147	167.09147	167.62585	167.62585			0.00	0.00	0	7,188.0
I2025	On 02/02/2023	Bond Future			168.40833	168.40833	168.95348	168.95348			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future			171.63545	171.63545	172.19195	172.19195			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			173.22885	173.22885	173.79897	173.79897			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future			176.56947	176.56947	177.15052	177.15052			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future			121.76777	121.76777	122.32577	122.32577			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future			123.97722	123.97722	124.54677	124.54677			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future			125.04139	125.04139	125.62248	125.62248			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		127.50085	127.50085		128.09365	128.09365			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		128.59824	128.59824		129.20388	129.20388			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		114.61326	114.61326		114.57956	114.57956			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		116.69280	116.69280		116.65997	116.65997			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		117.53187	117.53187		117.49837	117.49837			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		119.84359	119.84359		119.80970	119.80970			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		120.70337	120.70337		120.67056	120.67056			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		129.90942	129.90942		129.71104	129.71104			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future		130.33730	130.33730		130.13575	130.13575			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		132.83543	132.83543		132.63057	132.63057			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.44314	133.44314		133.23711	133.23711			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		136.01640	136.01640		135.80641	135.80641			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		116.19869	116.19869		116.06880	116.06880			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future		118.30688	118.30688		118.17623	118.17623			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		118.51377	118.51377		118.38120	118.38120			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		120.84523	120.84523		120.71033	120.71033			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		121.03651	121.03651		120.90098	120.90098			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		118.65003	118.65003		119.04615	119.04615			0.00	0.00	0	12,412.0
I2050	On 02/02/2023	Bond Future		118.65798	118.65798		119.06173	119.06173			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		120.93205	120.93205		121.34420	121.34420			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.08463	121.08463		121.50757	121.50757			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		123.41960	123.41960		123.85056	123.85056			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future		324.68700	324.68700		325.10600	325.10600			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		330.57800	330.57800		331.00900	331.00900			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		336.91000	336.91000		337.35100	337.35100			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		343.53500	343.53500		343.98600	343.98600			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		350.16000	350.16000		350.62000	350.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.87500	94.12500		5.84500	94.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.61500	93.38500		6.62500	93.37500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.74000	93.26000		6.73000	93.27000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.42500	92.57500		7.41500	92.58500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.53000	92.47000		7.50000	92.50000			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			8.01000		91.99000		7.98000	92.02000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			8.11000		91.89000		8.08000	91.92000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.34500		91.65500		8.35500	91.64500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.39500		91.60500		8.41500	91.58500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.40000		91.60000		8.41000	91.59000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.39000		91.61000		8.40000	91.60000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.36500		91.63500		8.37500	91.62500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.07454		108.80356		9.02979	108.95925		5.41	0.00	544,017.80	5	63,582.0
R186	On 03/11/2022	Bond Future	8.23	Call	38.22000		0.03822		49.19000	0.04919	38.220	4.55	0.05	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,155.89000		1.15589		1,072.62000	1.07262	1,155.890	5.31	0.60	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.21855		105.45318		9.16982	105.61299		5.69	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.34985		107.45097		9.29680	107.61443		5.36	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.47954		104.23891		9.42164	104.40588		5.15	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.64361		106.22624		9.58019	106.39639		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			338.16628		338.16628		338.81008	338.81008			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			335.38225		335.38225		336.03957	336.03957			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			341.81026		341.81026		342.48203	342.48203			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			339.29201		339.29201		339.98486	339.98486			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			351.62192		351.62192		346.54081	346.54081			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			250.75976		250.75976		251.13896	251.13896			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			250.57181		250.57181		250.95977	250.95977			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			255.37356		255.37356		255.77042	255.77042			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			255.48770		255.48770		255.89649	255.89649			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			260.41445		260.41445		260.83118	260.83118			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			7.14195		101.64740		7.14590	101.64619		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			10.40863		90.12144		10.33362	90.46764		9.39	0.00	69,393,508.80	770	64,899.0
R2030	On 03/11/2022	Bond Future	9.70	Call	139.30000		0.13930		188.05000	0.18805	139.300	8.10	0.11	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	792.95000		0.79295		945.13000	0.94513	792.950	9.28	0.38	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	156.00000		0.15600		134.49000	0.13449	156.000	12.01	0.09	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.55971		87.72923		10.48066	88.08273		9.92	0.00	0.00	0	5,200.0

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R2030	On 02/02/2023	Bond Future	8.81	Call	176.29000	0.17629		207.53000	0.20753	176.290	9.93	0.08	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	270.28000	0.27028		314.91000	0.31491	270.280	9.76	0.11	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,785.11000	4.78511		4,520.87000	4.52087	4,785.110	9.52	0.77	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	843.07000	0.84307		950.21000	0.95021	843.070	9.56	0.27	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,805.83000	3.80583		3,571.73000	3.57173	3,805.830	9.58	0.69	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	1,170.44000	1.17044		1,072.14000	1.07214	1,170.440	10.55	0.31	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	11.35	Call	4,393.89000	4.39389		4,664.64000	4.66464	4,393.890	10.74	0.74	0.00	0	5,000.0
R2030	On 02/02/2023	Bond Future	11.55	Call	5,050.89000	5.05089		5,335.87000	5.33587	5,050.890	10.95	0.78	0.00	0	5,000.0
R2030	On 04/05/2023	Bond Future			10.70622	89.39203		10.62300	89.75269		9.36	0.00	0.00	0	0.0
R2030	On 04/05/2023	Bond Future	9.03	Call	428.97000	0.42897		483.37000	0.48337	428.970	9.09	0.14	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	9.58	Call	816.87000	0.81687		907.25000	0.90725	816.870	8.92	0.23	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	9.67	Call	913.47000	0.91347		1,011.42000	1.01142	913.470	8.95	0.25	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	9.78	Call	1,041.67000	1.04167		1,149.18000	1.14918	1,041.670	8.98	0.28	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	10.00	Call	1,334.67000	1.33467		1,462.24000	1.46224	1,334.670	9.04	0.33	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	10.42	Call	2,074.64000	2.07464		2,242.96000	2.24296	2,074.640	9.31	0.44	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	10.65	Call	2,568.46000	2.56846		2,758.71000	2.75871	2,568.460	9.49	0.50	0.00	0	350.0
R2030	On 04/05/2023	Bond Future	11.34	Put	1,676.40000	1.67640		1,563.67000	1.56367	1,676.400	10.11	0.34	0.00	0	150.0
R2030	On 04/05/2023	Bond Future	11.62	Put	1,352.25000	1.35225		1,258.44000	1.25844	1,352.250	10.38	0.28	0.00	0	388.0
R2030	On 04/05/2023	Bond Future	12.04	Put	976.75000	0.97675		906.37000	0.90637	976.750	10.78	0.21	0.00	0	1,080.0
R2030	On 04/05/2023	Bond Future	12.50	Put	683.19000	0.68319		632.41000	0.63241	683.190	11.22	0.16	0.00	0	479.0
R2030	On 04/05/2023	Bond Future	12.57	Put	635.98000	0.63598		588.12000	0.58812	635.980	11.22	0.15	0.00	0	350.0
R2030	On 03/08/2023	Bond Future			10.85614	87.12445		10.76837	87.49241		8.92	0.00	0.00	0	0.0
R2030	On 03/08/2023	Bond Future	10.40	Call	1,996.29000	1.99629		2,155.02000	2.15502	1,996.290	8.68	0.41	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	10.65	Call	2,484.51000	2.48451		2,665.30000	2.66530	2,484.510	8.85	0.47	0.00	0	350.0
R2030	On 03/08/2023	Bond Future	12.59	Put	938.03000	0.93803		874.09000	0.87409	938.030	10.55	0.19	0.00	0	1,012.0
R2030	On 03/08/2023	Bond Future	12.89	Put	745.75000	0.74575		693.32000	0.69332	745.750	10.69	0.16	0.00	0	350.0
R2030	On 02/11/2023	Bond Future			11.01529	88.78545		10.92282	89.16043		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			10.86550	85.70437		10.80088	86.04107		11.42	0.00	0.00	0	170,395.0
R2032	On 03/11/2022	Bond Future	9.31	Call	1.85000	0.00185		3.05000	0.00305	1.850	9.23	0.00	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	2.51000	0.00251		4.07000	0.00407	2.510	9.22	0.00	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	4.50000	0.00450		7.12000	0.00712	4.500	9.21	0.01	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	59.41000	0.05941		81.68000	0.08168	59.410	9.54	0.05	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	4,201.49000	4.20149		3,909.94000	3.90994	4,201.490	9.97	0.90	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,961.83000	3.96183		3,677.89000	3.67789	3,961.830	10.08	0.88	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	229.81000	0.22981		290.77000	0.29077	229.810	10.20	0.14	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,573.64000	2.57364		2,352.00000	2.35200	2,573.640	10.84	0.71	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,326.54000	2.32654		2,119.61000	2.11961	2,326.540	11.00	0.67	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	949.04000	0.94904		1,101.99000	1.10199	949.040	11.24	0.39	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.45	Put	513.04000	0.51304		455.04000	0.45504	513.040	12.89	0.22	0.00	0	7,500.0
R2032	On 03/11/2022	Bond Future	11.55	Put	424.12000	0.42412		375.60000	0.37560	424.120	13.09	0.19	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	92.44000	0.09244		81.54000	0.08154	92.440	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			11.01524	87.23842		10.94757	87.58220			11.83	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	197.36000	0.19736		228.11000	0.22811	197.360		11.12	0.08	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	264.51000	0.26451		303.54000	0.30354	264.510		11.09	0.10	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	561.09000	0.56109		631.62000	0.63162	561.090		11.00	0.18	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	5,311.28000	5.31128		5,060.97000	5.06097	5,311.280		11.09	0.76	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	907.91000	0.90791		1,007.69000	1.00769	907.910		11.13	0.26	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,023.69000	4.02369		3,810.71000	3.81071	4,023.690		11.31	0.65	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,701.69000	1.70169		1,852.23000	1.85223	1,701.690		11.47	0.40	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,139.92000	1.13992		1,060.62000	1.06062	1,139.920		12.84	0.26	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	444.87000	0.44487		411.30000	0.41130	444.870		13.95	0.12	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.15602	84.73105		11.08524	85.08179			11.82	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,957.75000	1.95775		2,101.37000	2.10137	1,957.750		11.47	0.38	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,808.55000	3.80855		4,018.45000	4.01845	3,808.550		12.22	0.57	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	535.58000	0.53558		501.42000	0.50142	535.580		14.05	0.11	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.29406	86.38023		11.22004	86.73809			10.90	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	5,262.66000	5.26266		5,500.49000	5.50049	5,262.660		11.52	0.64	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.44880	83.86928		11.37137	84.23389			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			11.12174	86.79252		11.08270	87.02353			12.99	0.00	0.00	0	61,647.0
R2035	On 03/11/2022	Bond Future	9.82	Call	23.10000	0.02310		29.42000	0.02942	23.100		11.71	0.02	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	177.74000	0.17774		209.86000	0.20986	177.740		12.02	0.10	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	3,787.58000	3.78758		3,617.98000	3.61798	3,787.580		12.34	0.79	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,057.55000	2.05755		1,946.09000	1.94609	2,057.550		12.97	0.57	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	1,441.13000	1.44113		1,568.96000	1.56896	1,441.130		13.07	0.47	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	63.12000	0.06312		59.52000	0.05952	63.120		15.66	0.03	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.26625	88.34604		11.22542	88.58228			13.55	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	344.21000	0.34421		375.47000	0.37547	344.210		12.42	0.11	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	398.30000	0.39830		433.35000	0.43335	398.300		12.42	0.12	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	796.26000	0.79626		855.23000	0.85523	796.260		12.48	0.21	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	1,358.64000	1.35864		1,443.38000	1.44338	1,358.640		12.80	0.31	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,004.22000	5.00422		4,854.30000	4.85430	5,004.220		12.82	0.68	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,321.93000	2.32193		2,439.52000	2.43952	2,321.930		13.29	0.45	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,552.34000	3.55234		3,434.48000	3.43448	3,552.340		13.30	0.55	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,505.94000	1.50594		1,448.58000	1.44858	1,505.940		14.58	0.29	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	439.72000	0.43972		422.06000	0.42206	439.720		16.30	0.10	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.39509	85.51810		11.35255	85.75931			13.67	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	710.49000	0.71049		755.33000	0.75533	710.490		12.74	0.16	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,422.02000	1.42202		1,496.59000	1.49659	1,422.020		12.86	0.28	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,748.49000	1.74849		1,834.15000	1.83415	1,748.490		13.00	0.32	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	3,094.60000	3.09460		3,216.31000	3.21631	3,094.600		13.58	0.47	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,750.09000	1.75009		1,694.86000	1.69486	1,750.090		15.20	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,036.90000	1.03690		1,002.97000	1.00297	1,036.900		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	Open Interest
R2035	On	03/08/2023			Bond Future	11.52272	87.18238		11.47841	87.42851		12.71	0.00	0.00	0	0.0
R2035	On	02/11/2023			Bond Future	11.66676	84.34375		11.62061	84.59460		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	11.26606	82.89088		11.21673	83.18701		13.87	0.00	0.00	0	65,201.0
R2037	On	02/02/2023			Bond Future	11.40028	80.11892		11.34887	80.42136		15.27	0.00	0.00	0	73,477.0
R2037	On	02/02/2023	11.10	Call	Bond Future	2,188.29000	2.18829	2,329.50000	2.32950	2,188.290	15.04	0.42	0.00	0.00	0	636.0
R2037	On	02/02/2023	11.97	Put	Bond Future	1,811.00000	1.81100	1,725.54000	1.72554	1,811.000	16.42	0.32	0.00	0.00	0	636.0
R2037	On	04/05/2023			Bond Future	11.52888	81.63789		11.47543	81.94648		14.67	0.00	0.00	0	0.0
R2037	On	04/05/2023	11.03	Call	Bond Future	2,422.55000	2.42255	2,554.86000	2.55486	2,422.550	14.11	0.40	0.00	0.00	0	400.0
R2037	On	04/05/2023	11.78	Call	Bond Future	4,607.49000	4.60749	4,797.27000	4.79727	4,607.490	15.04	0.58	0.00	0.00	0	400.0
R2037	On	04/05/2023	13.73	Put	Bond Future	746.19000	0.74619	713.30000	0.71330	746.190	17.40	0.13	0.00	0.00	0	400.0
R2037	On	03/08/2023			Bond Future	11.65869	78.96931		11.60308	79.28416		14.40	0.00	0.00	0	0.0
R2037	On	02/11/2023			Bond Future	11.79111	80.47481		11.73336	80.79567		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	11.33812	84.87745		11.29895	85.13108		14.71	0.00	0.00	0	52,281.0
R2040	On	03/11/2022	10.60	Call	Bond Future	267.56000	0.26756	312.04000	0.31204	267.560	13.67	0.13	0.00	0.00	0	1,600.0
R2040	On	03/11/2022	10.70	Call	Bond Future	372.93000	0.37293	429.40000	0.42940	372.930	13.80	0.17	0.00	0.00	0	1,078.0
R2040	On	03/11/2022	11.20	Call	Bond Future	1,390.46000	1.39046	1,521.28000	1.52128	1,390.460	14.62	0.43	0.00	0.00	0	1,078.0
R2040	On	03/11/2022	11.30	Call	Bond Future	1,699.28000	1.69928	1,845.04000	1.84504	1,699.280	14.80	0.49	0.00	0.00	0	1,600.0
R2040	On	03/11/2022	12.52	Put	Bond Future	177.11000	0.17711	166.39000	0.16639	177.110	17.03	0.07	0.00	0.00	0	1,078.0
R2040	On	02/02/2023			Bond Future	11.46761	81.89075		11.42679	82.14995		16.23	0.00	0.00	0	64,540.0
R2040	On	02/02/2023	10.21	Call	Bond Future	553.68000	0.55368	599.70000	0.59970	553.680	14.88	0.15	0.00	0.00	0	388.0
R2040	On	02/02/2023	10.96	Call	Bond Future	1,783.00000	1.78300	1,887.40000	1.88740	1,783.000	15.42	0.36	0.00	0.00	0	388.0
R2040	On	02/02/2023	11.19	Call	Bond Future	2,391.58000	2.39158	2,516.28000	2.51628	2,391.580	15.74	0.43	0.00	0.00	0	621.0
R2040	On	02/02/2023	12.07	Put	Bond Future	1,858.98000	1.85898	1,790.06000	1.79006	1,858.980	17.19	0.31	0.00	0.00	0	621.0
R2040	On	02/02/2023	12.27	Put	Bond Future	1,536.41000	1.53641	1,478.42000	1.47842	1,536.410	17.53	0.27	0.00	0.00	0	388.0
R2040	On	04/05/2023			Bond Future	11.59132	83.44341		11.54890	83.70797		15.60	0.00	0.00	0	0.0
R2040	On	04/05/2023	10.17	Call	Bond Future	931.95000	0.93195	988.03000	0.98803	931.950	14.53	0.19	0.00	0.00	0	388.0
R2040	On	04/05/2023	10.73	Call	Bond Future	1,811.50000	1.81150	1,901.82000	1.90182	1,811.500	14.73	0.31	0.00	0.00	0	486.0
R2040	On	04/05/2023	10.92	Call	Bond Future	2,228.72000	2.22872	2,332.18000	2.33218	2,228.720	14.90	0.36	0.00	0.00	0	388.0
R2040	On	04/05/2023	11.48	Call	Bond Future	3,790.80000	3.79080	3,932.82000	3.93282	3,790.800	15.57	0.50	0.00	0.00	0	486.0
R2040	On	04/05/2023	12.78	Put	Bond Future	1,798.21000	1.79821	1,742.25000	1.74225	1,798.210	17.46	0.24	0.00	0.00	0	388.0
R2040	On	04/05/2023	13.45	Put	Bond Future	1,128.31000	1.12831	1,092.25000	1.09225	1,128.310	18.43	0.16	0.00	0.00	0	486.0
R2040	On	03/08/2023			Bond Future	11.71596	80.55959		11.67186	80.82955		15.35	0.00	0.00	0	0.0
R2040	On	02/11/2023			Bond Future	11.84251	82.09541		11.79675	82.37056		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	11.32852	81.78076		11.28417	82.07456		15.60	0.00	0.00	0	73,454.0
R2044	On	03/11/2022	10.60	Call	Bond Future	279.81000	0.27981	331.25000	0.33125	279.810	14.51	0.13	0.00	0.00	0	1,900.0
R2044	On	03/11/2022	11.30	Call	Bond Future	1,766.34000	1.76634	1,934.82000	1.93482	1,766.340	15.70	0.50	0.00	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			11.45010		78.86378		11.40395	79.16385		17.24	0.00	0.00	0	33,819.0
R2044	On 02/02/2023	Bond Future	12.00	Put	1,995.00000		1.99500		1,910.56000	1.91056	1,995.000	18.14	0.33	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.56583		80.35911		11.51793	80.66531		16.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,727.35000		3.72735		3,606.46000	3.60646	3,727.350	16.96	0.43	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,126.04000		3.12604		3,021.56000	3.02156	3,126.040	17.35	0.38	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.68206		77.54046		11.63232	77.85288		16.34	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.79967		79.01876		11.74812	79.33712		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			11.24422		80.84918		11.20489	81.11830		16.21	0.00	0.00	0	254,347.0
R2048	On 03/11/2022	Bond Future	10.60	Call	367.02000		0.36702		424.48000	0.42448	367.020	15.07	0.16	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	2,098.68000		2.09868		2,267.48000	2.26748	2,098.680	16.31	0.54	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.35821		82.33314		11.31729	82.60813		16.97	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	950.73000		0.95073		1,020.68000	1.02068	950.730	15.75	0.22	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	2,613.49000		2.61349		2,748.04000	2.74804	2,613.490	16.72	0.44	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.46641		79.43565		11.42395	79.71628		17.25	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.57549		80.94407		11.53143	81.23037		16.10	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.68747		78.06936		11.64181	78.36110		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			11.11038		67.18992		11.06609	67.41985		14.65	0.00	0.00	0	19,019.0
R209	On 03/11/2022	Bond Future	9.25	Call	1.01000		0.00101		1.47000	0.00147	1.010	13.24	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	45.37000		0.04537		57.41000	0.05741	45.370	13.19	0.04	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	6,162.20000		6.16220		5,944.31000	5.94431	6,162.200	13.19	0.96	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	1,735.89000		1.73589		1,626.39000	1.62639	1,735.890	14.65	0.55	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	250.94000		0.25094		231.97000	0.23197	250.940	16.49	0.12	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.23500		68.39256		11.18895	68.62746		15.33	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.35110		66.53659		11.30332	66.77630		15.44	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	789.26000		0.78926		842.29000	0.84229	789.260	14.38	0.20	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,198.41000		4.19841		4,071.49000	4.07149	4,198.410	15.11	0.56	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,420.33000		1.42033		1,368.62000	1.36862	1,420.330	17.23	0.25	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.46350		67.83161		11.41397	68.07615		14.40	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.58700		65.97494		11.53564	66.22418		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			230.61247		230.61247		230.55553	230.55553			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			234.79673		234.79673		234.74166	234.74166			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			236.17256		236.17256		236.11742	236.11742			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			240.81806		240.81806		240.76249	240.76249			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			242.21932		242.21932		242.16586	242.16586			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			10.73887		81.09443		10.67429	81.39727		10.79	0.00	162,351,048.86	2,002	33,963.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.44000		0.00044		0.79000	0.00079	0.440	8.07	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	0.65000		0.00065		1.16000	0.00116	0.650	8.05	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,411.44000		4.41144		4,131.08000	4.13108	4,411.440	8.94	0.94	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,781.88000		3.78188		3,518.18000	3.51818	3,781.880	9.36	0.90	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	2,930.23000		2.93023		2,699.68000	2.69968	2,930.230	9.95	0.81	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,304.64000		2.30464		2,107.28000	2.10728	2,304.640	10.44	0.71	0.00	0	200.0
R213	On 02/02/2023	Bond Future			10.89378		82.54596		10.82600	82.85527		11.08	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	179.34000		0.17934		206.95000	0.20695	179.340	10.70	0.08	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	4,871.94000		4.87194		4,644.28000	4.64428	4,871.940	10.54	0.77	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	3,700.67000		3.70067		3,505.99000	3.50599	3,700.670	10.73	0.66	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	1,309.67000		1.30967		1,432.55000	1.43255	1,309.670	10.79	0.36	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	620.11000		0.62011		574.43000	0.57443	620.110	12.72	0.17	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.03243		80.55883		10.96147	80.87444		10.96	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.17075		82.12629		11.09642	82.44825		10.06	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.33117		80.14220		11.25326	80.47029		9.74	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			11.24734		64.70183		11.20301	64.94343		16.10	0.00	0.00	0	25,440.0
R214	On 02/02/2023	Bond Future			11.36738		65.85999		11.32133	66.10672		16.87	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.47356		63.81065		11.42587	64.06245		17.08	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.57757		65.05242		11.52820	65.30932		15.95	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.69334		62.99638		11.64225	63.25813		15.87	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 :														290,645,055.46	2,784	1 496 964.0
Grand Total:														290,645,055.46	2,784	1 496 964.0