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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2022

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
<b>Derivatives</b>														
AL37	On 03/11/2022	Index Future	826.19200	826.19200	826.19200	827.22600	827.22600				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	841.44100	841.44100	841.44100	842.50500	842.50500				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	858.72500	858.72500	858.72500	859.82000	859.82000				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	876.64000	876.64000	876.64000	877.76100	877.76100				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	894.36400	894.36400	894.36400	895.50700	895.50700				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	949.05500	949.05500	949.05500	950.19300	950.19300				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	966.57100	966.57100	966.57100	967.74300	967.74300				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	986.42500	986.42500	986.42500	987.63100	987.63100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,007.00500	1,007.00500	1,007.00500	1,008.24000	1,008.24000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,027.36400	1,027.36400	1,027.36400	1,028.62400	1,028.62400				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	834.97100	834.97100	834.97100	836.10200	836.10200				0.00	0.00	0	123.00
ALBI	On 02/02/2023	Index Future	850.38100	850.38100	850.38100	851.54500	851.54500				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	867.84900	867.84900	867.84900	869.04500	869.04500				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	885.95500	885.95500		887.17900	887.17900			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	903.86700	903.86700		905.11600	905.11600			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.31531	72.68559		12.29210	72.79451			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.50111	74.04493		12.47668	74.15686			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.65752	71.78935		12.63189	71.90437			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.81497	73.30578		12.78818	73.42350			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.99547	71.00853		12.96750	71.12866			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.59610	70.81678		12.57780	70.91596			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.75858	72.14284		12.73934	72.24492			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.90274	69.38023		12.88257	69.48519			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.04328	70.84737		13.02225	70.95486			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.20317	68.03221		13.18127	68.14182			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	823.28500	823.28500		824.40300	824.40300			0.00	0.00	0	867.00
GOVI	On 02/02/2023	GOVI	838.47900	838.47900		839.63000	839.63000			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	855.70300	855.70300		856.88600	856.88600			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	873.55500	873.55500		874.76600	874.76600			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	891.21700	891.21700		892.45200	892.45200			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	167.21126	167.21126		167.17223	167.17223			0.00	0.00	0	7,188.00
I2025	On 02/02/2023	Bond Future	168.62858	168.62858		168.59110	168.59110			0.00	0.00	0	1,936.00
I2025	On 04/05/2023	Bond Future	172.13438	172.13438		172.09780	172.09780			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	173.99397	173.99397		173.95728	173.95728			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	177.54913	177.54913		177.51162	177.51162			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	121.69560	121.69560		121.77334	121.77334			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	123.97153	123.97153		124.05243	124.05243			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	125.24356	125.24356		125.32734	125.32734			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	127.88562	127.88562		127.97168	127.97168			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	129.14563	129.14563		129.23340	129.23340			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	114.20791	114.20791		114.27954	114.27954			0.00	0.00	0	1,287.00
I2033	On 02/02/2023	Bond Future	116.34370	116.34370		116.41825	116.41825			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	117.37009	117.37009		117.44728	117.44728			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.84606	119.84606		119.92540	119.92540			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.85146	120.85146		120.93231	120.93231			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	128.80641	128.80641		129.80516	129.80516			0.00	0.00	0	5,473.00
I2038	On 02/02/2023	Bond Future	129.29178	129.29178		130.31105	130.31105			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	131.98052	131.98052		133.02235	133.02235			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	132.77205	132.77205		133.83632	133.83632			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.48484	135.48484		136.57071	136.57071			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	114.53037	114.53037		115.53476	115.53476			0.00	0.00	0	16,413.00
I2046	On 02/02/2023	Bond Future	116.67222	116.67222		117.69708	117.69708			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	117.04770	117.04770		118.09495	118.09495			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	119.51749	119.51749		120.58728	120.58728			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.83330	119.83330		120.92492	120.92492			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	118.45319	118.45319		118.41909	118.41909			0.00	0.00	0	12,412.00
I2050	On 02/02/2023	Bond Future	118.52742	118.52742		118.49423	118.49423			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	120.99203	120.99203		120.95934	120.95934			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	121.33061	121.33061		121.29779	121.29779			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.80963	123.80963		123.77598	123.77598			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	323.57000	323.57000		324.22500	324.22500			0.00	0.00	0	702.00
I GOV	On 02/02/2023	Index Future	329.62100	329.62100		330.29300	330.29300			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	336.46900	336.46900		337.15900	337.15900			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	343.56500	343.56500		344.27000	344.27000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	350.58600	350.58600		351.30500	351.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.55500	93.44500		6.57500	93.42500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.74000	93.26000		6.75000	93.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.36500	92.63500		7.41500	92.58500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.48000	92.52000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.94000	92.06000		7.96000	92.04000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			8.02500	91.97500		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.28000	91.72000		8.27500	91.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.32000	91.68000		8.33500	91.66500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.35500	91.64500		8.33000	91.67000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.36000	91.64000		8.34000	91.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.33000	91.67000		8.30500	91.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.42500	91.57500		8.38200	91.61800			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.20070	108.36619		9.16132	108.50246		5.29	0.00	27,850,110.83	257	63,332.00
R186	On 03/11/2022	Bond Future	8.23	Call	3.91000	0.00391		5.70000	0.00570	3.910	3.83	0.01	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,326.61000	1.32661		1,238.79000	1.23879	1,326.610	4.81	0.71	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.33677	105.06675		9.29379	105.20703		5.57	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.42188	107.22955		9.37492	107.37384		5.26	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.50582	104.16324		9.45454	104.31096		5.04	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.62781	106.26859		9.57167	106.41927		4.61	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			337.47989	337.47989		337.41038	337.41038			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			334.88370	334.88370		334.81751	334.81751			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			341.84796	341.84796		341.78381	341.78381			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			339.86549	339.86549		339.80133	339.80133			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			346.80924	346.80924		346.74363	346.74363			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			250.46016	250.46016		250.72610	250.72610			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			250.41281	250.41281		250.68724	250.68724			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			255.61896	255.61896		255.90160	255.90160			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			256.12770	256.12770		256.41717	256.41717			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			261.36086	261.36086		261.65612	261.65612			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			7.07945	101.66648		7.08208	101.66567		0.40	0.00	0.00	0	23,874.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.59235	89.28077		10.56875	89.38819		9.20	0.00	0.00	0	63,296.00
R2030	On 03/11/2022	Bond Future	9.70	Call	18.64000	0.01864		22.98000	0.02298	18.640	6.80	0.02	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	362.45000	0.36245		399.18000	0.39918	362.450	8.37	0.24	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	175.71000	0.17571		172.25000	0.17225	175.710	11.68	0.10	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.74152	86.92303		10.71643	87.03372		9.80	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	115.29000	0.11529	123.54000	0.12354	115.290	10.00	0.05	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	181.17000	0.18117	193.12000	0.19312	181.170	9.82	0.08	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,386.29000	5.38629	5,299.94000	5.29994	5,386.290	9.43	0.83	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	583.64000	0.58364	613.18000	0.61318	583.640	9.39	0.21	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,322.50000	4.32250	4,245.20000	4.24520	4,322.500	9.41	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,323.92000	1.32392	1,292.58000	1.29258	1,323.920	10.19	0.35	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	3,708.49000	3.70849	3,793.31000	3.79331	3,708.490	10.39	0.70	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,338.17000	4.33817	4,427.92000	4.42792	4,338.170	10.60	0.75	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.86391	88.71377	10.83733	88.82763		9.28	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	332.89000	0.33289	348.55000	0.34855	332.890	9.13	0.11	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	641.84000	0.64184	668.07000	0.66807	641.840	8.89	0.19	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	710.33000	0.71033	738.66000	0.73866	710.330	8.85	0.21	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	806.81000	0.80681	837.94000	0.83794	806.810	8.82	0.23	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,057.75000	1.05775	1,095.28000	1.09528	1,057.750	8.88	0.29	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,686.73000	1.68673	1,737.46000	1.73746	1,686.730	9.05	0.39	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,129.99000	2.12999	2,188.13000	2.18813	2,129.990	9.20	0.46	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,799.75000	1.79975	1,763.89000	1.76389	1,799.750	9.80	0.37	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,446.50000	1.44650	1,417.12000	1.41712	1,446.500	10.07	0.31	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,038.13000	1.03813	1,016.70000	1.01670	1,038.130	10.49	0.23	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	720.76000	0.72076	705.82000	0.70582	720.760	10.94	0.17	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	681.80000	0.68180	667.68000	0.66768	681.800	11.01	0.16	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.99179	86.55960	10.96370	86.67619		8.85	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,685.13000	1.68513	1,733.19000	1.73319	1,685.130	8.47	0.37	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,123.30000	2.12330	2,178.65000	2.17865	2,123.300	8.60	0.43	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	968.85000	0.96885	949.37000	0.94937	968.850	10.29	0.20	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	792.92000	0.79292	776.93000	0.77693	792.920	10.57	0.17	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.13348	88.30911	11.10390	88.42802		8.18	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future			11.04982	84.75366	11.03130	84.84854		11.19	0.00	2,881,624.44	34	170,384.00
R2032	On 03/11/2022	Bond Future	9.31	Call	0.12000	0.00012	0.17000	0.00017	0.120	8.86	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	0.18000	0.00018	0.24000	0.00024	0.180	8.83	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	0.36000	0.00036	0.49000	0.00049	0.360	8.78	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	7.15000	0.00715	8.81000	0.00881	7.150	8.52	0.01	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	5,027.76000	5.02776	4,937.80000	4.93780	5,027.760	8.79	0.97	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,763.37000	4.76337	4,674.96000	4.67496	4,763.370	8.93	0.96	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	53.56000	0.05356	61.88000	0.06188	53.560	9.07	0.05	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	3,165.09000	3.16509	3,094.10000	3.09410	3,165.090	9.86	0.84	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,867.96000	2.86796	2,801.90000	2.80190	2,867.960	10.05	0.80	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	461.93000	0.46193	498.94000	0.49894	461.930	10.34	0.26	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	608.16000	0.60816	596.27000	0.59627	608.160	12.26	0.27	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	497.22000	0.49722	488.32000	0.48832	497.220	12.49	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	98.24000	0.09824	98.33000	0.09833	98.240	14.04	0.06	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future			11.19825	86.31792		11.17868	86.41572		11.67	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	116.97000	0.11697		124.25000	0.12425	116.970	11.01	0.05	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	161.39000	0.16139		170.82000	0.17082	161.390	10.97	0.07	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	370.11000	0.37011		388.03000	0.38803	370.110	10.87	0.13	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,956.07000	5.95607		5,882.29000	5.88229	5,956.070	10.81	0.82	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	605.58000	0.60558		631.29000	0.63129	605.580	10.80	0.20	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,545.06000	4.54506		4,482.27000	4.48227	4,545.060	10.97	0.72	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,234.99000	1.23499		1,276.03000	1.27603	1,234.990	11.08	0.34	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,270.00000	1.27000		1,249.45000	1.24945	1,270.000	12.41	0.30	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	483.45000	0.48345		476.32000	0.47632	483.450	13.56	0.13	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.31889	83.93127		11.29828	84.03192		11.71	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,557.06000	1.55706		1,597.12000	1.59712	1,557.060	11.16	0.34	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,226.05000	3.22605		3,286.68000	3.28668	3,226.050	11.84	0.53	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	600.43000	0.60043		592.14000	0.59214	600.430	14.01	0.13	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.43899	85.68535		11.41738	85.78848		10.80	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	4,689.35000	4.68935		4,758.59000	4.75859	4,689.350	11.18	0.62	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.57973	83.25748		11.55713	83.36266		10.48	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future			11.34727	85.47530		11.32874	85.58242		12.67	0.00	0.00	0	61,647.00
R2035	On 03/11/2022	Bond Future	9.82	Call	3.29000	0.00329		4.11000	0.00411	3.290	11.39	0.00	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	42.15000	0.04215		48.92000	0.04892	42.150	11.41	0.03	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,812.60000	4.81260		4,722.88000	4.72288	4,812.600	11.71	0.91	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,722.92000	2.72292		2,661.66000	2.66166	2,722.920	12.26	0.71	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	736.02000	0.73602		786.59000	0.78659	736.020	12.35	0.32	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	70.35000	0.07035		70.52000	0.07052	70.350	15.01	0.04	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.49267	87.05283		11.47316	87.16315		13.30	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	183.62000	0.18362		194.40000	0.19440	183.620	12.13	0.07	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	217.25000	0.21725		229.56000	0.22956	217.250	12.13	0.08	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	477.34000	0.47734		499.72000	0.49972	477.340	12.14	0.15	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	861.48000	0.86148		895.39000	0.89539	861.480	12.29	0.24	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,790.69000	5.79069		5,715.05000	5.71505	5,790.690	12.31	0.76	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,613.58000	1.61358		1,663.94000	1.66394	1,613.580	12.70	0.37	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,132.46000	4.13246		4,072.92000	4.07292	4,132.460	12.72	0.63	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,739.00000	1.73900		1,711.90000	1.71190	1,739.000	13.99	0.34	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	491.53000	0.49153		484.84000	0.48484	491.530	15.77	0.12	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.60573	84.33810		11.58530	84.45152		13.46	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	482.71000	0.48271		500.65000	0.50065	482.710	12.51	0.12	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,012.15000	1.01215		1,043.24000	1.04324	1,012.150	12.49	0.22	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,265.35000	1.26535		1,301.62000	1.30162	1,265.350	12.57	0.26	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,400.98000	2.40098		2,455.17000	2.45517	2,400.980	13.08	0.41	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,924.52000	1.92452		1,898.73000	1.89873	1,924.520	14.72	0.30	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,128.95000	1.12895		1,113.98000	1.11398	1,128.950	15.65	0.19	0.00	0	491.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 03/08/2023	Bond Future	11.71972	86.10041		11.69840	86.21655		12.52	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	11.85415	83.33609		11.83196	83.45450		12.37	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2037	On 03/11/2022	Bond Future	11.48209	81.61276		11.46345	81.72186		13.50	0.00	4,243,863.52	52	65,305.00	
R2037	On 02/02/2023	Bond Future	11.61684	78.86319		11.59728	78.97540		14.97	0.00	0.00	0	76,247.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	1,518.89000	1.51889	1,567.71000	1.56771	1,518.890	14.37	0.35	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,062.93000	2.06293	2,031.69000	2.03169	2,062.930	15.74	0.38	0.00	0	636.00
R2037	On 04/05/2023	Bond Future	11.73065	80.48869		11.71020	80.60404		14.43	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	1,838.02000	1.83802	1,884.63000	1.88463	1,838.020	13.63	0.34	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,772.06000	3.77206	3,842.12000	3.84212	3,772.060	14.47	0.53	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	838.35000	0.83835	827.46000	0.82746	838.350	17.18	0.14	0.00	0	400.00
R2037	On 03/08/2023	Bond Future	11.84774	77.91259		11.82642	78.03071		14.17	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	11.97106	79.48720		11.94893	79.60767		13.29	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 03/11/2022	Bond Future	11.56478	83.43352		11.54101	83.58307		14.27	0.00	5,673,479.36	68	52,365.00	
R2040	On 03/11/2022	Bond Future	10.60	Call	69.52000	0.06952	81.44000	0.08144	69.520	12.90	0.05	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	10.70	Call	110.59000	0.11059	127.59000	0.12759	110.590	13.02	0.07	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	670.58000	0.67058	730.00000	0.73000	670.580	13.74	0.28	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	882.09000	0.88209	952.02000	0.95202	882.090	13.91	0.34	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	12.52	Put	209.45000	0.20945	204.51000	0.20451	209.450	16.18	0.10	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future	11.69547	80.46720		11.67060	80.62068		15.85	0.00	0.00	0	64,540.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	306.20000	0.30620	325.90000	0.32590	306.200	14.45	0.10	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,153.27000	1.15327	1,205.00000	1.20500	1,153.270	14.72	0.27	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,628.34000	1.62834	1,692.76000	1.69276	1,628.340	14.99	0.35	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,132.73000	2.13273	2,088.00000	2.08800	2,132.730	16.40	0.37	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,754.19000	1.75419	1,717.05000	1.71705	1,754.190	16.75	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.80583	82.12597		11.77989	82.28349		15.28	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	631.07000	0.63107	658.40000	0.65840	631.070	14.19	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,282.85000	1.28285	1,329.07000	1.32907	1,282.850	14.18	0.25	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,622.63000	1.62263	1,676.80000	1.67680	1,622.630	14.34	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,951.32000	2.95132	3,029.76000	3.02976	2,951.320	14.93	0.44	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,955.94000	1.95594	1,921.10000	1.92110	1,955.940	16.81	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,210.63000	1.21063	1,188.94000	1.18894	1,210.630	17.80	0.18	0.00	0	486.00
R2040	On 03/08/2023	Bond Future	11.91916	79.33374		11.89217	79.49487		15.05	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	12.03789	80.93706		12.00989	81.10145		14.13	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future	11.55076	80.33534		11.53198	80.45578		15.10	0.00	3,374,084.28	42	73,425.00	
R2044	On 03/11/2022	Bond Future	10.60	Call	73.88000	0.07388	84.69000	0.08469	73.880	13.66	0.05	0.00	0	1,900.00
R2044	On 03/11/2022	Bond Future	11.30	Call	928.50000	0.92850	989.49000	0.98949	928.500	14.72	0.35	0.00	0	1,900.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/02/2023	Bond Future			11.67361	77.43701		11.65395	77.56077		16.80	0.00	0.00	0	31,719.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,270.45000	2.27045	2,235.21000	2.23521	2,270.450		17.25	0.38	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.77689	79.03336	11.75638	79.16054			16.22	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,091.85000	4.09185	4,039.89000	4.03989	4,091.850		16.22	0.48	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,417.67000	3.41767	3,373.35000	3.37335	3,417.670		16.60	0.42	0.00	0	4,115.00
R2044	On 03/08/2023	Bond Future			11.88261	76.30177	11.86129	76.43188			16.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.99303	77.84387	11.97094	77.97657			15.03	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.47212	79.32064	11.45326	79.44517			15.65	0.00	4,441,955.84	56	248,902.00
R2048	On 03/11/2022	Bond Future	10.60	Call	102.40000	0.10240	116.46000	0.11646	102.400		14.16	0.06	0.00	0	950.00
R2048	On 03/11/2022	Bond Future	11.30	Call	1,137.95000	1.13795	1,207.50000	1.20750	1,137.950		15.26	0.40	0.00	0	950.00
R2048	On 02/02/2023	Bond Future			11.58772	80.82148	11.56800	80.94935			16.48	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	539.53000	0.53953	565.23000	0.56523	539.530		15.06	0.15	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	1,771.30000	1.77130	1,828.15000	1.82815	1,771.300		15.83	0.36	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.68429	78.02297	11.66373	78.15434			16.83	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.78369	79.61590	11.76233	79.75031			15.72	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.88921	76.80327	11.86708	76.94036			15.62	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.33727	66.02933	11.31344	66.14988			14.28	0.00	4,622,053.10	70	19,159.00
R209	On 03/11/2022	Bond Future	9.25	Call	0.06000	0.00006	0.09000	0.00009	0.060		12.89	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	8.10000	0.00810	10.10000	0.01010	8.100		12.82	0.01	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	7,285.52000	7.28552	7,166.97000	7.16697	7,285.520		12.82	0.99	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,306.48000	2.30648	2,235.71000	2.23571	2,306.480		13.83	0.70	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	318.72000	0.31872	309.29000	0.30929	318.720		15.70	0.17	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.46271	67.24795	11.43783	67.37165			15.04	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.56505	65.47799	11.53914	65.60491			15.20	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	545.25000	0.54525	568.70000	0.56870	545.250		14.12	0.15	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,676.45000	4.67645	4,604.01000	4.60401	4,676.450		14.56	0.62	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,564.10000	1.56410	1,535.62000	1.53562	1,564.100		16.67	0.28	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			11.66569	66.84638	11.63880	66.97621			14.19	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.78081	65.04617	11.75294	65.17859			13.97	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			230.88137	230.88137	230.82572	230.82572				0.00	0.00	0	732.00
R210	On 02/02/2023	Bond Future			235.19928	235.19928	235.14570	235.14570				0.00	0.00	0	300.00



Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 04/05/2023	Bond Future			236.98045	236.98045		236.92807	236.92807			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			241.98015	241.98015		241.92764	241.92764			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			243.70139	243.70139		243.64755	243.64755			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.93284	80.19361		10.90930	80.30223		10.57	0.00	0.00	0	33,963.00
R213	On 03/11/2022	Bond Future	9.13	Call	0.02000	0.00002		0.03000	0.00003	0.020	7.84	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	0.03000	0.00003		0.05000	0.00005	0.030	7.78	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	5,254.12000	5.25412	5,146.43000	5.14643	5,254.120		7.15	1.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,560.94000	4.56094	4,454.29000	4.45429	4,560.940		7.02	0.99	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,567.79000	3.56779	3,468.05000	3.46805	3,567.790		7.73	0.95	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,799.08000	2.79908	2,711.34000	2.71134	2,799.080		8.43	0.87	0.00	0	200.00
R213	On 02/02/2023	Bond Future			11.08676	81.67366		11.06188	81.78544		10.90	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	107.97000	0.10797		115.84000	0.11584	107.970	10.66	0.05	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,490.63000	5.49063	5,403.71000	5.40371	5,490.630		10.24	0.83	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,210.52000	4.21052	4,135.56000	4.13556	4,210.520		10.39	0.73	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	916.82000	0.91682	956.69000	0.95669	916.820		10.43	0.29	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	688.99000	0.68899	673.48000	0.67348	688.990		12.31	0.20	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.20458	79.79976		11.17839	79.91464		10.84	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.32421	81.46681		11.29673	81.58439		9.97	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.47030	79.56056		11.44150	79.68051		9.65	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.47470	63.48493		11.45592	63.58406		15.62	0.00	179,090,987.53	2,821	24,771.00
R214	On 02/02/2023	Bond Future			11.59608	64.65662		11.57645	64.75849		16.47	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future			11.69010	62.68684		11.66969	62.79142		16.74	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.78383	63.99667		11.76266	64.10374		15.64	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.89273	61.99104		11.87083	62.10022		15.50	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>													<b>232,178,158.90</b>	<b>3,400</b>	<b>327.000000000</b>
<b>Grand Total:</b>													<b>232,178,158.90</b>	<b>3,400</b>	<b>327.000000000</b>