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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2022

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	838.04100	838.04100	838.30900	838.30900					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	852.62600	852.62600	852.91500	852.91500					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	869.15400	869.15400	869.47000	869.47000					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	886.70800	886.70800	887.04400	887.04400					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	902.49600	902.49600	902.83100	902.83100					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	973.79600	973.79600	978.30400	978.30400					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	990.74300	990.74300	995.35000	995.35000					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,009.94900	1,009.94900	1,014.66900	1,014.66900					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,030.34700	1,030.34700	1,035.17800	1,035.17800					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,048.69200	1,048.69200	1,053.60100	1,053.60100					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	857.54800	857.54800	861.52200	861.52200					0.00	25,726,440.00	3	135.00
ALBI	On 02/02/2023	Index Future	872.47300	872.47300	876.53300	876.53300					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	889.38600	889.38600	893.54600	893.54600					0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	907.34900	907.34900		911.60700	911.60700			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	923.50400	923.50400		927.83100	927.83100			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	11.86289	74.85041		11.77680	75.27252			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.04553	76.17291		11.95564	76.60307			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.20074	73.87812		12.10696	74.31737			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.34901	75.39216		12.25120	75.84078			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.54994	72.95594		12.44787	73.41241			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	12.22305	72.88544		12.13164	73.40772			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.38422	74.17456		12.28908	74.70656			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.52856	71.37141		12.42950	71.91451			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.66270	72.83668		12.55975	73.39126			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.84108	69.88312		12.73383	70.44745			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	845.77600	845.77600		849.72200	849.72200			0.00	0.00	0	866.00
GOVI	On 02/02/2023	GOVI	860.49500	860.49500		864.52800	864.52800			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	877.17600	877.17600		881.30800	881.30800			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	894.89200	894.89200		899.12100	899.12100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	910.82600	910.82600		915.12300	915.12300			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.01827	166.01827		166.07975	166.07975			0.00	4,980,548.10	30	7,599.00
I2025	On 02/02/2023	Bond Future	167.25093	167.25093		167.31464	167.31464			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	170.53707	170.53707		170.60340	170.60340			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.26154	172.26154		172.33010	172.33010			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.36221	175.36221		175.43149	175.43149			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	121.16524	121.16524		121.07409	121.07409			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	123.30536	123.30536		123.21338	123.21338			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	124.42927	124.42927		124.33648	124.33648			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
I2029	On 03/08/2023	Bond Future	126.97314	126.97314		126.87918	126.87918			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.91572	127.91572		127.81969	127.81969			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	114.11181	114.11181		114.94477	114.94477			0.00	0.00	0	1,267.00
I2033	On 02/02/2023	Bond Future	116.12701	116.12701		116.97550	116.97550			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	117.02392	117.02392		117.89007	117.89007			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.41631	119.41631		120.30071	120.30071			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.13353	120.13353		121.03350	121.03350			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	130.64409	130.64409		130.54203	130.54203			0.00	0.00	0	5,406.00
I2038	On 02/02/2023	Bond Future	131.03968	131.03968		130.93674	130.93674			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	133.61505	133.61505		133.51129	133.51129			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	134.36524	134.36524		134.26005	134.26005			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	136.78295	136.78295		136.67528	136.67528			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	117.36533	117.36533		117.05400	117.05400			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	119.43856	119.43856		119.12253	119.12253			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	119.74547	119.74547		119.42429	119.42429			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	122.19480	122.19480		121.86760	121.86760			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	122.28284	122.28284		121.94935	121.94935			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	119.64281	119.64281		119.51423	119.51423			0.00	0.00	0	9,910.00
I2050	On 02/02/2023	Bond Future	119.63256	119.63256		119.50272	119.50272			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	121.98376	121.98376		121.85228	121.85228			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	122.27644	122.27644		122.14303	122.14303			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	124.47636	124.47636		124.34020	124.34020			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	324.66900	324.66900		324.78400	324.78400			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	330.39800	330.39800		330.52200	330.52200			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	336.88000	336.88000		337.01400	337.01400			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	343.75900	343.75900		343.90100	343.90100			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	349.95400	349.95400		350.09600	350.09600			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.75500	94.24500		5.73500	94.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.81500	94.18500		5.80500	94.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.38000	93.62000		6.36000	93.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.47000	93.53000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.83500	93.16500		6.83500	93.16500			0.00	0.00	0	68.00

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 18/01/2023	Jibar Tradeable Future			6.92000	93.08000		6.90000	93.10000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.21000	92.79000		7.19000	92.81000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.40000	92.60000		7.38000	92.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.54500	92.45500		7.51500	92.48500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.47000	92.53000		7.45000	92.55000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.55000	92.45000		7.53000	92.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.53000	92.47000		7.51000	92.49000			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.74918	109.94214		8.73494	109.99233		5.47	0.00	77,839,035.12	708	64,047.00
R186	On 03/11/2022	Bond Future	8.23	Call	415.17000	0.41517	444.77000	0.44477	415.170	5.32	0.26	0.00	0	4,310.00	
R186	On 03/11/2022	Bond Future	8.91	Put	877.17000	0.87717	877.10000	0.87710	877.170	5.55	0.42	0.00	0	4,310.00	
R186	On 02/02/2023	Bond Future			8.88284	106.56040		8.86724	106.61221		5.53	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			8.96846	108.63334		8.95125	108.68709		5.20	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.03486	105.53001		9.01593	105.58542		5.07	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.20818	107.40168		9.18756	107.45776		4.71	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			337.02139	337.02139		336.99890	336.99890			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			334.15127	334.15127		334.13068	334.13068			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.72003	340.72003		340.70177	340.70177			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.54637	338.54637		338.52951	338.52951			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.63442	344.63442		344.61621	344.61621			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			250.10723	250.10723		250.98167	250.98167			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			249.83822	249.83822		250.73001	250.73001			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			254.74784	254.74784		255.65914	255.65914			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.10047	255.10047		256.03173	256.03173			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			259.69032	259.69032		260.63756	260.63756			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			7.09897	101.66052		7.10212	101.65955		0.46	0.00	0.00	0	24,229.00
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			10.13023	91.41510		10.04850	91.79946		9.24	0.00	18,283,020.00	200	66,884.00
R2030	On 03/11/2022	Bond Future	9.70	Call	703.72000	0.70372	852.26000	0.85226	703.720	8.76	0.30	0.00	0	500.00	
R2030	On 03/11/2022	Bond Future	10.20	Call	1,734.79000	1.73479	1,979.08000	1.97908	1,734.790	9.19	0.54	0.00	0	500.00	
R2030	On 03/11/2022	Bond Future	11.57	Put	147.40000	0.14740	132.83000	0.13283	147.400	10.79	0.07	0.00	0	500.00	
R2030	On 02/02/2023	Bond Future			10.27694	89.00211		10.19096	89.39378		9.44	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	326.28000	0.32628		387.37000	0.38737	326.280	9.20	0.12	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	481.28000	0.48128		563.76000	0.56376	481.280	9.07	0.17	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,957.00000	3.95700		3,712.15000	3.71215	3,957.000	9.09	0.68	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	1,368.65000	1.36865		1,537.35000	1.53735	1,368.650	9.16	0.37	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,116.39000	3.11639		2,907.82000	2.90782	3,116.390	9.22	0.60	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	975.81000	0.97581		898.09000	0.89809	975.810	10.30	0.25	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	5,515.30000	5.51530		5,842.21000	5.84221	5,515.300	10.49	0.79	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	6,209.20000	6.20920		6,547.71000	6.54771	6,209.200	10.70	0.82	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.39863	90.73449		10.30811	91.13451		9.13	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	698.07000	0.69807		789.98000	0.78998	698.070	8.78	0.19	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,252.90000	1.25290		1,393.26000	1.39326	1,252.900	8.67	0.31	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,382.57000	1.38257		1,532.28000	1.53228	1,382.570	8.70	0.33	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,552.26000	1.55226		1,713.53000	1.71353	1,552.260	8.74	0.36	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,930.02000	1.93002		2,114.67000	2.11467	1,930.020	8.81	0.41	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,827.40000	2.82740		3,056.10000	3.05610	2,827.400	9.07	0.52	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,402.39000	3.40239		3,653.43000	3.65343	3,402.390	9.25	0.58	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,364.06000	1.36406		1,270.13000	1.27013	1,364.060	9.85	0.28	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,100.42000	1.10042		1,023.55000	1.02355	1,100.420	10.10	0.23	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	796.96000	0.79696		740.56000	0.74056	796.960	10.49	0.18	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	560.39000	0.56039		520.56000	0.52056	560.390	10.91	0.13	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	521.29000	0.52129		483.92000	0.48392	521.290	10.91	0.12	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.51518	88.56491		10.41973	88.97353		9.05	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,886.72000	2.88672		3,105.51000	3.10551	2,886.720	8.98	0.49	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	3,467.60000	3.46760		3,708.45000	3.70845	3,467.600	9.16	0.55	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	834.16000	0.83416		779.70000	0.77970	834.160	10.72	0.16	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	642.39000	0.64239		598.84000	0.59884	642.390	10.72	0.13	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.68475	90.13527		10.58426	90.55086		8.58	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	0.00
R2032	On 03/11/2022	Bond Future			10.58962	87.15432		10.49787	87.64382		11.10	0.00	19,173,950.40	220	157,110.00
R2032	On 03/11/2022	Bond Future	9.31	Call	79.34000	0.07934		115.21000	0.11521	79.340	9.99	0.05	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	92.76000	0.09276		133.32000	0.13332	92.760	9.99	0.05	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	125.55000	0.12555		176.88000	0.17688	125.550	9.97	0.07	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	476.87000	0.47687		610.26000	0.61026	476.870	10.37	0.21	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,346.82000	3.34682		3,035.39000	3.03539	3,346.820	10.58	0.72	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,156.99000	3.15699		2,857.87000	2.85787	3,156.990	10.65	0.69	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	924.93000	0.92493		1,127.68000	1.12768	924.930	10.71	0.33	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,088.10000	2.08810		1,869.81000	1.86981	2,088.100	11.09	0.54	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	1,902.18000	1.90218		1,700.10000	1.70010	1,902.180	11.19	0.50	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	2,062.73000	2.06273		2,374.46000	2.37446	2,062.730	11.35	0.55	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	508.17000	0.50817		449.35000	0.44935	508.170	12.49	0.18	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	432.56000	0.43256		382.56000	0.38256	432.560	12.63	0.16	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	122.60000	0.12260		109.39000	0.10939	122.600	13.66	0.05	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			10.73513	88.67359		10.63926	89.17221		11.06	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	369.88000	0.36988		447.63000	0.44763	369.880	10.33	0.12	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	478.93000	0.47893		573.59000	0.57359	478.930	10.30	0.15	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	955.24000	0.95524		1,110.42000	1.11042	955.240	10.36	0.26	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,393.79000	4.39379		4,088.92000	4.08892	4,393.790	10.51	0.67	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,455.42000	1.45542		1,659.05000	1.65905	1,455.420	10.55	0.35	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,292.99000	3.29299		3,044.48000	3.04448	3,292.990	10.80	0.56	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,496.61000	2.49661		2,774.05000	2.77405	2,496.610	10.98	0.49	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	940.02000	0.94002		856.95000	0.85695	940.020	12.33	0.21	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	382.43000	0.38243		348.24000	0.34824	382.430	13.39	0.10	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.85466	86.23792		10.75443	86.74701		11.35	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,730.60000	2.73060		2,990.45000	2.99045	2,730.600	11.23	0.46	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	4,869.04000	4.86904		5,216.67000	5.21667	4,869.040	11.99	0.64	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	424.05000	0.42405		389.39000	0.38939	424.050	13.47	0.09	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			10.96504	87.98647		10.86030	88.50632		10.89	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	6,561.78000	6.56178		6,942.34000	6.94234	6,561.780	11.71	0.69	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.12838	85.39184		11.01885	85.92068		10.81	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			10.88802	88.18891		10.80684	88.68155		12.47	0.00	0.00	0	59,258.00
R2035	On 03/11/2022	Bond Future	9.82	Call	175.31000	0.17531		236.52000	0.23652	175.310	11.30	0.08	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	671.42000	0.67142		827.89000	0.82789	671.420	11.83	0.24	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,155.98000	3.15598		2,886.83000	2.88683	3,155.980	12.20	0.64	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	1,813.78000	1.81378		1,643.46000	1.64346	1,813.780	12.83	0.44	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,638.10000	2.63810		2,972.79000	2.97279	2,638.100	12.93	0.58	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	121.38000	0.12138		111.01000	0.11101	121.380	15.40	0.05	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.03013	89.72531		10.94555	90.22715		12.57	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	573.93000	0.57393		674.59000	0.67459	573.930	11.55	0.16	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	653.15000	0.65315		763.86000	0.76386	653.150	11.55	0.18	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	1,249.04000	1.24904		1,421.72000	1.42172	1,249.040	11.81	0.29	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,981.41000	1.98141		2,211.10000	2.21110	1,981.410	12.14	0.39	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,258.48000	4.25848		3,989.70000	3.98970	4,258.480	12.16	0.60	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	3,151.92000	3.15192		3,447.93000	3.44793	3,151.920	12.64	0.52	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,007.76000	3.00776		2,803.45000	2.80345	3,007.760	12.65	0.47	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,287.10000	1.28710		1,192.11000	1.19211	1,287.100	13.88	0.24	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	366.61000	0.36661		338.90000	0.33890	366.610	15.22	0.08	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.14197	86.96786		11.05396	87.48024		12.90	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	1,001.58000	1.00158		1,128.52000	1.12852	1,001.580	12.05	0.21	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,941.82000	1.94182		2,140.76000	2.14076	1,941.820	12.33	0.34	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	2,342.93000	2.34293		2,566.38000	2.56638	2,342.930	12.49	0.39	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,925.99000	3.92599		4,224.27000	4.22427	3,925.990	13.10	0.53	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,490.46000	1.49046		1,396.83000	1.39683	1,490.460	14.65	0.22	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	850.06000	0.85006		794.77000	0.79477	850.060	15.30	0.14	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	11.24710	88.73016		11.15552	89.25340		12.55	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	11.40033	85.80680		11.30501	86.33905		12.58	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	11.03899	84.26737		10.95268	84.79967		13.34	0.00	0.00	0	65,847.00	
R2037	On 02/02/2023	Bond Future	11.17122	81.47954		11.08151	82.02170		14.19	0.00	0.00	0	71,477.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	2,985.91000	2.98591	3,291.30000	3.29130	2,985.910	14.33	0.50	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,567.26000	1.56726	1,448.12000	1.44812	1,567.260	15.65	0.28	0.00	0	636.00
R2037	On 04/05/2023	Bond Future	11.28398	83.06636		11.19081	83.61970		13.88	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	3,145.07000	3.14507	3,428.11000	3.42811	3,145.070	13.63	0.46	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	5,600.05000	5.60005	5,978.73000	5.97873	5,600.050	14.55	0.64	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	605.84000	0.60584	562.31000	0.56231	605.840	16.47	0.10	0.00	0	400.00
R2037	On 03/08/2023	Bond Future	11.39278	80.49164		11.29596	81.05661		14.23	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	11.53405	81.91791		11.43355	82.49266		13.56	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	11.17114	85.96719		11.08484	86.53925		14.17	0.00	0.00	0	61,725.00	
R2040	On 03/11/2022	Bond Future	10.10	Call	199.72000	0.19972	271.89000	0.27189	199.720	12.88	0.09	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	10.70	Call	990.97000	0.99097	1,207.60000	1.20760	990.970	13.67	0.30	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	10.80	Call	1,218.88000	1.21888	1,464.24000	1.46424	1,218.880	13.83	0.34	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	11.20	Call	2,424.86000	2.42486	2,780.17000	2.78017	2,424.860	14.52	0.53	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	12.52	Put	310.39000	0.31039	279.50000	0.27950	310.390	16.82	0.09	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future	11.30072	82.95865		11.21107	83.54133		15.11	0.00	0.00	0	64,040.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	800.31000	0.80031	938.57000	0.93857	800.310	13.87	0.19	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	2,362.10000	2.36210	2,640.48000	2.64048	2,362.100	14.68	0.41	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	3,067.30000	3.06730	3,388.87000	3.38887	3,067.300	15.02	0.49	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,723.01000	1.72301	1,592.09000	1.59209	1,723.010	16.43	0.28	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,435.19000	1.43519	1,325.06000	1.32506	1,435.190	16.75	0.24	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.41146	84.57446		11.31843	85.16916		14.79	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	1,201.89000	1.20189	1,357.69000	1.35769	1,201.890	13.81	0.22	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	2,288.18000	2.28818	2,527.88000	2.52788	2,288.180	14.19	0.35	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,777.41000	2.77741	3,047.08000	3.04708	2,777.410	14.40	0.40	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	4,521.21000	4.52121	4,874.16000	4.87416	4,521.210	15.09	0.54	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,653.76000	1.65376	1,546.38000	1.54638	1,653.760	16.90	0.22	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,002.17000	1.00217	934.81000	0.93481	1,002.170	17.55	0.15	0.00	0	486.00
R2040	On 03/08/2023	Bond Future	11.51840	81.78006		11.42182	82.38722		15.21	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	11.65556	83.22887		11.55538	83.84658		14.50	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	11.14296	83.02214		11.04629	83.68167		15.09	0.00	0.00	0	65,414.00	
R2044	On 03/11/2022	Bond Future	10.60	Call	862.44000	0.86244	1,085.47000	1.08547	862.440	14.39	0.26	0.00	0	1,600.00
R2044	On 03/11/2022	Bond Future	11.30	Call	2,974.16000	2.97416	3,416.00000	3.41600	2,974.160	15.65	0.58	0.00	0	1,600.00

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			11.26371	80.08748		11.16341	80.75910		16.10	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future			11.36636	81.64746		11.26243	82.33276		15.79	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			11.46505	78.91900		11.35731	79.61859		16.26	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.59164	80.31703		11.47999	81.02887		15.52	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			11.07601	82.01146		10.99479	82.58335		15.71	0.00	410,057.30	5	258,918.00
R2048	On 03/11/2022	Bond Future	10.00	Call	192.53000	0.19253		260.84000	0.26084	192.530	14.15	0.08	0.00	0	1,350.00
R2048	On 03/11/2022	Bond Future	10.70	Call	1,249.33000	1.24933		1,493.39000	1.49339	1,249.330	15.16	0.34	0.00	0	1,350.00
R2048	On 02/02/2023	Bond Future			11.19497	83.44025		11.11067	84.02268		15.91	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	1,374.48000	1.37448		1,566.87000	1.56687	1,374.480	15.05	0.27	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	3,355.90000	3.35590		3,682.87000	3.68287	3,355.900	16.07	0.49	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.28838	80.62423		11.20108	81.21869		16.46	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.37556	82.25825		11.28518	82.86520		16.09	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.49948	79.28307		11.40578	79.90061		16.20	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			10.86163	68.49590		10.77539	68.95707		14.04	0.00	410,975.40	6	18,852.00
R209	On 03/11/2022	Bond Future	9.25	Call	22.98000	0.02298		35.60000	0.03560	22.980	12.65	0.02	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	283.11000	0.28311		371.92000	0.37192	283.110	12.95	0.14	0.00	0	10,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,093.96000	5.09396		4,721.60000	4.72160	5,093.960	12.95	0.86	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,499.64000	1.49964		1,346.31000	1.34631	1,499.640	14.48	0.42	0.00	0	8,750.00
R209	On 03/11/2022	Bond Future	12.00	Put	312.94000	0.31294		279.69000	0.27969	312.940	16.22	0.12	0.00	0	10,500.00
R209	On 02/02/2023	Bond Future			10.98350	69.68983		10.89409	70.15959		14.21	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.08380	67.89340		10.99114	68.37282		14.55	0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			11.17581	69.26984		11.07984	69.75934		14.20	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.30682	67.35075		11.20737	67.84873		14.17	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			226.18639	226.18639		226.80774	226.80774			0.00	0.00	0	732.00
R210	On 02/02/2023	Bond Future			230.18161	230.18161		230.81535	230.81535			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future			231.61132	231.61132		232.25953	232.25953			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			236.34746	236.34746		237.01010	237.01010			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			237.40181	237.40181		238.07565	238.07565			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			10.46194	82.40349		10.37012	82.84358		10.58	0.00	35,433,500.70	430	34,281.00

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	
R213	On 03/11/2022	Bond Future	9.13	Call	69.02000	0.06902	99.92000	0.09992	69.020	9.73	0.05	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	82.32000	0.08232	117.87000	0.11787	82.320	9.71	0.05	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,519.03000	3.51903	3,207.94000	3.20794	3,519.030	9.86	0.78	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,000.40000	3.00040	2,718.71000	2.71871	3,000.400	9.97	0.72	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,323.11000	2.32311	2,088.17000	2.08817	2,323.110	10.19	0.62	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	1,836.83000	1.83683	1,641.40000	1.64140	1,836.830	10.41	0.53	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.61263	83.83905	10.51648	84.28742		10.45	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	344.34000	0.34434	415.09000	0.41509	344.340	10.03	0.12	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,019.71000	4.01971	3,741.00000	3.74100	4,019.710	9.93	0.68	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,999.23000	2.99923	2,770.73000	2.77073	2,999.230	10.11	0.57	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,937.22000	1.93722	2,168.88000	2.16888	1,937.220	10.17	0.46	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	497.34000	0.49734	451.47000	0.45147	497.340	12.03	0.14	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.72942	81.91774	10.62880	82.37553		10.60	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.83882	83.57698	10.73347	84.04444		10.13	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.00830	81.51315	10.89793	81.98868		10.01	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			11.08208	65.60982	10.99069	66.12066		15.53	0.00	0.00	0	25,381.00
R214	On 02/02/2023	Bond Future			11.20205	66.75284	11.10736	67.27309		15.74	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future			11.29651	64.75344	11.19859	65.28434		16.21	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.38468	66.06554	11.28344	66.60753		15.85	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.51000	63.94369	11.40523	64.49512		15.92	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
Total for Derivatives :											182,257,527.02	1,602	136.000000000	
Grand Total:											182,257,527.02	1,602	136.000000000	