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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2022

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	833.96900	833.96900	833.96900	836.45600	836.45600				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	848.22000	848.22000	848.22000	850.75600	850.75600				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	864.62400	864.62400	864.62400	867.21600	867.21600				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	882.36400	882.36400	882.36400	885.01500	885.01500				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	898.31400	898.31400	898.31400	901.01100	901.01100				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	964.95900	964.95900	964.95900	969.26000	969.26000				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	981.44900	981.44900	981.44900	985.83000	985.83000				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,000.42900	1,000.42900	1,000.42900	1,004.90400	1,004.90400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,020.95500	1,020.95500	1,020.95500	1,025.52800	1,025.52800				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,039.41000	1,039.41000	1,039.41000	1,044.06400	1,044.06400				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	848.95200	848.95200	848.95200	852.31600	852.31600				0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	863.46000	863.46000	863.46000	866.88700	866.88700				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	880.15800	880.15800	880.15800	883.66000	883.66000				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	898.21600	898.21600		901.79500	901.79500			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	914.45300	914.45300		918.09500	918.09500			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	12.04485	73.96904		11.97388	74.31107			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.24051	75.25161		12.16613	75.60117			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.40483	72.93457		12.32683	73.29320			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.55644	74.45310		12.47480	74.82071			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.76169	72.02132		12.67655	72.39512			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	12.38440	71.97850		12.33360	72.26201			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.55644	73.22785		12.50328	73.51786			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.70855	70.40188		12.65282	70.69973			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.84519	71.87102		12.78700	72.17655			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.02726	68.92110		12.96668	69.23170			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	837.26200	837.26200		840.59600	840.59600			0.00	0.00	0	866.00
GOVI	On 02/02/2023	GOVI	851.56900	851.56900		854.96700	854.96700			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	868.03800	868.03800		871.50900	871.50900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	885.84700	885.84700		889.39500	889.39500			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	901.86000	901.86000		905.47100	905.47100			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.08431	166.08431		166.06986	166.06986			0.00	0.00	0	7,599.00
I2025	On 02/02/2023	Bond Future	167.26350	167.26350		167.25267	167.25267			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	170.53985	170.53985		170.53345	170.53345			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.31734	172.31734		172.31527	172.31527			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.46742	175.46742		175.46416	175.46416			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	120.45970	120.45970		120.59265	120.59265			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	122.54775	122.54775		122.68548	122.68548			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	123.64925	123.64925		123.79358	123.79358			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	126.21601	126.21601		126.36582	126.36582			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.17992	127.17992		127.33265	127.33265			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	113.31360	113.31360		113.25562	113.25562			0.00	0.00	0	1,267.00
I2033	On 02/02/2023	Bond Future	115.27739	115.27739		115.22091	115.22091			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	116.15055	116.15055		116.09661	116.09661			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.56119	118.56119		118.50868	118.50868			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.29590	119.29590		119.24255	119.24255			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	129.09073	129.09073		129.33336	129.33336			0.00	3,356,358.98	26	5,432.00
I2038	On 02/02/2023	Bond Future	129.41648	129.41648		129.66642	129.66642			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	131.95238	131.95238		132.21087	132.21087			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	132.70958	132.70958		132.97737	132.97737			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.13497	135.13497		135.40667	135.40667			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	114.52585	114.52585		114.46845	114.46845			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	116.51131	116.51131		116.45509	116.45509			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	116.75347	116.75347		116.70035	116.70035			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	119.17857	119.17857		119.12660	119.12660			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.24546	119.24546		119.19333	119.19333			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	117.30967	117.30967		117.89411	117.89411			0.00	205,291,922.50	1,750	9,910.00
I2050	On 02/02/2023	Bond Future	117.21990	117.21990		117.81733	117.81733			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	119.51694	119.51694		120.12925	120.12925			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	119.79634	119.79634		120.42484	120.42484			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	121.98556	121.98556		122.62480	122.62480			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	321.94400	321.94400		322.39000	322.39000			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	327.52400	327.52400		327.97900	327.97900			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	333.93400	333.93400		334.40100	334.40100			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	340.86000	340.86000		341.33900	341.33900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	347.09500	347.09500		347.58200	347.58200			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.74200	94.25800		5.74500	94.25500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.84500	94.15500		5.83500	94.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.43000	93.57000		6.40000	93.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.52000	93.48000		6.48000	93.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.90500	93.09500		6.85500	93.14500			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			7.00000	93.00000		6.94000	93.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.29000	92.71000		7.24000	92.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.53000	92.47000		7.43500	92.56500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.69500	92.30500		7.58500	92.41500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.70000	92.30000		7.49000	92.51000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.69000	92.31000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.69500	92.30500		7.55500	92.44500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.89922	109.41517		8.80917	109.73105		4.98	0.00	59,193,606.97	541	64,292.00
R186	On 03/11/2022	Bond Future	8.23	Call	213.20000	0.21320		358.60000	0.35860	213.200	4.77	0.17	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,005.30000	1.00530		961.06000	0.96106	1,005.300	5.08	0.49	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.05550	105.98911		8.95756	106.31269		5.19	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.15758	108.04493		9.05040	108.37789		4.94	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.22887	104.96423		9.11143	105.30625		4.85	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.40930	106.85665		9.28092	107.20414		4.54	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			337.10809	337.10809		336.69923	336.69923			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			334.13034	334.13034		333.72257	333.72257			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.67887	340.67887		340.27254	340.27254			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.61041	338.61041		338.20717	338.20717			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.79625	344.79625		344.38332	344.38332			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			248.61192	248.61192		250.07933	250.07933			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			248.23572	248.23572		249.73443	249.73443			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			253.09885	253.09885		254.63409	254.63409			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			253.49666	253.49666		255.07107	255.07107			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			258.12924	258.12924		259.73106	259.73106			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			7.22245	101.62283		7.21177	101.62609		0.35	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			10.29477	90.64763		10.21714	91.00867		9.07	0.00	0.00	0	66,884.00
R2030	On 03/11/2022	Bond Future	9.70	Call	450.32000	0.45032		581.00000	0.58100	450.320	8.49	0.22	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,299.85000	1.29985		1,513.21000	1.51321	1,299.850	9.01	0.46	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	201.82000	0.20182		174.24000	0.17424	201.820	10.80	0.09	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.45640	88.19158		10.37442	88.56068		9.37	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	229.19000	0.22919		273.19000	0.27319	229.190	9.16	0.09	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	345.33000	0.34533		407.65000	0.40765	345.330	9.01	0.13	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,507.52000	4.50752		4,259.37000	4.25937	4,507.520	9.02	0.74	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	1,065.48000	1.06548		1,206.24000	1.20624	1,065.480	9.09	0.31	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,595.67000	3.59567		3,379.75000	3.37975	3,595.670	9.15	0.65	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,170.01000	1.17001		1,085.63000	1.08563	1,170.010	10.23	0.29	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	4,868.61000	4.86861		5,167.11000	5.16711	4,868.610	10.42	0.75	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	5,535.41000	5.53541		5,845.83000	5.84583	5,535.410	10.63	0.79	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.58837	89.90333		10.50161	90.28215		9.00	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	524.15000	0.52415		611.30000	0.61130	524.150	8.67	0.16	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	978.27000	0.97827		1,115.63000	1.11563	978.270	8.55	0.26	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,088.07000	1.08807		1,235.30000	1.23530	1,088.070	8.57	0.28	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,233.41000	1.23341		1,392.50000	1.39250	1,233.410	8.61	0.31	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,560.77000	1.56077		1,744.66000	1.74466	1,560.770	8.68	0.36	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,365.84000	2.36584		2,592.43000	2.59243	2,365.840	8.95	0.47	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,891.92000	2.89192		3,141.63000	3.14163	2,891.920	9.12	0.53	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,568.17000	1.56817		1,489.82000	1.48982	1,568.170	9.72	0.31	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,268.35000	1.26835		1,205.09000	1.20509	1,268.350	9.98	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	920.33000	0.92033		875.70000	0.87570	920.330	10.37	0.20	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	647.63000	0.64763		617.55000	0.61755	647.630	10.79	0.15	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	603.15000	0.60315		575.17000	0.57517	603.150	10.79	0.14	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.70821	87.74576		10.61639	88.13421		8.94	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,455.61000	2.45561		2,674.94000	2.67494	2,455.610	8.87	0.45	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,991.96000	2.99196		3,232.32000	3.23232	2,991.960	9.06	0.51	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	947.95000	0.94795		902.76000	0.90276	947.950	10.63	0.18	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	733.41000	0.73341		697.97000	0.69797	733.410	10.63	0.15	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.88181	89.32739		10.78520	89.72229		8.43	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			10.74751	86.32050		10.67023	86.72727		11.16	0.00	10,617,421.50	123	157,116.00
R2032	On 03/11/2022	Bond Future	9.31	Call	41.87000	0.04187		58.96000	0.05896	41.870	9.92	0.03	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	49.80000	0.04980		69.42000	0.06942	49.800	9.92	0.03	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	69.68000	0.06968		95.27000	0.09527	69.680	9.91	0.04	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	288.75000	0.28875		388.35000	0.38835	288.750	10.07	0.14	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,918.21000	3.91821		3,650.70000	3.65070	3,918.210	10.28	0.79	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,706.42000	3.70642		3,451.01000	3.45101	3,706.420	10.33	0.77	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	618.12000	0.61812		781.84000	0.78184	618.120	10.39	0.25	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,495.31000	2.49531		2,314.08000	2.31408	2,495.310	10.77	0.61	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,280.96000	2.28096		2,113.79000	2.11379	2,280.960	10.87	0.58	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,564.81000	1.56481		1,825.35000	1.82535	1,564.810	11.04	0.47	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	628.94000	0.62894		580.55000	0.58055	628.940	12.25	0.22	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	537.12000	0.53712		495.30000	0.49530	537.120	12.40	0.19	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	155.35000	0.15535		142.14000	0.14214	155.350	13.51	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		10.90553	87.79671		10.82447	88.21236		11.24	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	286.76000	0.28676	313.15000	0.31315	286.760	10.51	0.10	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	374.23000	0.37423	408.74000	0.40874	374.230	10.48	0.12	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	767.16000	0.76716	834.91000	0.83491	767.160	10.54	0.22	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,024.81000	5.02481	4,701.29000	4.70129	5,024.810	10.69	0.71	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,194.21000	1.19421	1,292.99000	1.29299	1,194.210	10.73	0.30	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,833.15000	3.83315	3,549.94000	3.54994	3,833.150	10.98	0.61	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,112.98000	2.11298	2,267.06000	2.26706	2,112.980	11.16	0.44	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,165.77000	1.16577	1,035.54000	1.03554	1,165.770	12.53	0.25	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	489.64000	0.48964	424.83000	0.42483	489.640	13.59	0.12	0.00	0	750.00
R2032	On 04/05/2023	Bond Future		11.03357	85.33906		10.94842	85.76530		11.47	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,296.76000	2.29676	2,511.90000	2.51190	2,296.760	11.14	0.42	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	4,264.75000	4.26475	4,567.08000	4.56708	4,264.750	11.86	0.60	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	523.72000	0.52372	464.71000	0.46471	523.720	13.62	0.11	0.00	0	400.00
R2032	On 03/08/2023	Bond Future		11.14615	87.09733		11.05686	87.53416		11.00	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,984.32000	5.98432	6,245.96000	6.24596	5,984.320	11.82	0.66	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future		11.31263	84.51190		11.21932	84.95602		10.86	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		11.06516	87.12761		11.00418	87.49086		12.70	0.00	348,510.44	4	59,256.00
R2035	On 03/11/2022	Bond Future	9.82	Call	103.37000	0.10337	120.70000	0.12070	103.370	11.46	0.05	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	429.01000	0.42901	510.55000	0.51055	429.010	11.77	0.17	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,836.25000	3.83625	3,608.55000	3.60855	3,836.250	12.08	0.72	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,275.02000	2.27502	2,127.39000	2.12739	2,275.020	12.69	0.52	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,009.55000	2.00955	2,234.94000	2.23494	2,009.550	12.78	0.50	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	164.38000	0.16438	152.35000	0.15235	164.380	15.30	0.06	0.00	0	976.00
R2035	On 02/02/2023	Bond Future		11.21952	88.61650		11.15565	88.98815		12.94	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	450.30000	0.45030	460.92000	0.46092	450.300	11.88	0.13	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	514.16000	0.51416	527.62000	0.52762	514.160	11.88	0.14	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	967.48000	0.96748	1,043.10000	1.04310	967.480	11.93	0.24	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,581.16000	1.58116	1,697.04000	1.69704	1,581.160	12.23	0.34	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,959.16000	4.95916	4,706.52000	4.70652	4,959.160	12.25	0.66	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,597.04000	2.59704	2,771.18000	2.77118	2,597.040	12.68	0.47	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,558.27000	3.55827	3,361.92000	3.36192	3,558.270	12.70	0.53	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,572.58000	1.57258	1,468.41000	1.46841	1,572.580	13.93	0.29	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	500.14000	0.50014	427.40000	0.42740	500.140	15.60	0.11	0.00	0	976.00
R2035	On 04/05/2023	Bond Future		11.33972	85.83225		11.27281	86.21409		13.34	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	855.10000	0.85510	848.30000	0.84830	855.100	12.47	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,630.41000	1.63041	1,691.02000	1.69102	1,630.410	12.58	0.30	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,978.32000	1.97832	2,057.70000	2.05770	1,978.320	12.71	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,381.84000	3.38184	3,531.84000	3.53184	3,381.840	13.25	0.48	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,789.38000	1.78938	1,661.48000	1.66148	1,789.380	14.82	0.26	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,082.35000	1.08235	956.00000	0.95600	1,082.350	15.69	0.17	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	11.44780	87.59914		11.37785	87.99091		12.92	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	11.60482	84.68068		11.53207	85.07887		12.98	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	11.22203	83.15512		11.15480	83.56105		13.58	0.00	1,995,722.88	24	65,835.00	
R2037	On 02/02/2023	Bond Future	11.36595	80.32070		11.29580	80.73534		14.59	0.00	0.00	0	71,477.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	2,432.60000	2.43260	2,619.80000	2.61980	2,432.600	14.37	0.44	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,902.74000	1.90274	1,774.23000	1.77423	1,902.740	15.69	0.32	0.00	0	636.00
R2037	On 04/05/2023	Bond Future	11.48681	81.88063		11.41360	82.30565		14.34	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,662.10000	2.66210	2,799.72000	2.79972	2,662.100	13.80	0.41	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,895.86000	4.89586	5,120.22000	5.12022	4,895.860	14.69	0.59	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	802.18000	0.80218	684.79000	0.68479	802.180	16.97	0.13	0.00	0	400.00
R2037	On 03/08/2023	Bond Future	11.59883	79.30830		11.52248	79.74379		14.65	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	11.74387	80.73714		11.66465	81.17994		13.99	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	11.32828	84.94105		11.28159	85.24387		14.42	0.00	849,410.50	10	61,720.00	
R2040	On 03/11/2022	Bond Future	10.10	Call	123.73000	0.12373	140.93000	0.14093	123.730	12.99	0.06	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	10.70	Call	683.08000	0.68308	782.71000	0.78271	683.080	13.54	0.23	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	10.80	Call	859.78000	0.85978	977.58000	0.97758	859.780	13.68	0.27	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,862.55000	1.86255	2,047.43000	2.04743	1,862.550	14.33	0.45	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	12.52	Put	393.46000	0.39346	377.66000	0.37766	393.460	16.68	0.12	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future	11.46822	81.88689		11.41947	82.19657		15.52	0.00	0.00	0	64,040.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	653.84000	0.65384	657.88000	0.65788	653.840	14.25	0.16	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,941.53000	1.94153	2,050.57000	2.05057	1,941.530	14.75	0.36	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	2,560.97000	2.56097	2,700.00000	2.70000	2,560.970	15.06	0.44	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,032.12000	2.03212	1,938.17000	1.93817	2,032.120	16.46	0.32	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,701.64000	1.70164	1,619.73000	1.61973	1,701.640	16.79	0.28	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.58585	83.47745		11.53490	83.79558		15.27	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	1,053.03000	1.05303	1,031.93000	1.03193	1,053.030	14.26	0.20	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,968.57000	1.96857	2,015.93000	2.01593	1,968.570	14.44	0.32	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,396.12000	2.39612	2,467.34000	2.46734	2,396.120	14.60	0.36	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,975.30000	3.97530	4,102.48000	4.10248	3,975.300	15.24	0.50	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,933.13000	1.93313	1,826.52000	1.82652	1,933.130	17.06	0.25	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,240.21000	1.24021	1,114.93000	1.11493	1,240.210	18.00	0.17	0.00	0	486.00
R2040	On 03/08/2023	Bond Future	11.69499	80.68778		11.64183	81.01419		15.65	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	11.83486	82.14131		11.77977	82.47303		14.95	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	11.30019	81.96823		11.25839	82.24617		15.31	0.00	18,360,883.52	224	65,971.00	
R2044	On 03/11/2022	Bond Future	10.10	Call	135.03000	0.13503	153.55000	0.15355	135.030	13.79	0.06	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	10.60	Call	581.03000	0.58103	665.24000	0.66524	581.030	14.25	0.20	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 03/11/2022	Bond Future	10.80	Call	929.47000	0.92947	1,050.28000	1.05028	929.470	14.52	0.28	0.00	0	420.00		
R2044	On 03/11/2022	Bond Future	11.30	Call	2,327.48000	2.32748	2,525.91000	2.52591	2,327.480	15.40	0.51	0.00	0	1,600.00		
R2044	On 02/02/2023	Bond Future			11.43091	78.98832	11.38727	79.27277		16.50	0.00	0.00	0	33,819.00		
R2044	On 04/05/2023	Bond Future			11.54020	80.52270	11.49463	80.81497		16.25	0.00	0.00	0	0.00		
R2044	On 03/08/2023	Bond Future			11.64112	77.79745	11.59362	78.09740		16.68	0.00	0.00	0	0.00		
R2044	On 02/11/2023	Bond Future			11.77046	79.19889	11.72129	79.50368		15.95	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			11.22734	80.96448	11.19139	81.21104		15.91	0.00	2,671,827.84	33	258,880.00		
R2048	On 03/11/2022	Bond Future	10.00	Call	122.59000	0.12259	132.53000	0.13253	122.590	14.34	0.06	0.00	0	1,350.00		
R2048	On 03/11/2022	Bond Future	10.70	Call	877.98000	0.87798	987.43000	0.98743	877.980	14.93	0.27	0.00	0	1,350.00		
R2048	On 02/02/2023	Bond Future			11.35598	82.34808	11.31836	82.60092		16.26	0.00	0.00	0	0.00		
R2048	On 02/02/2023	Bond Future	10.40	Call	1,090.91000	1.09091	1,150.20000	1.15020	1,090.910	15.10	0.23	0.00	0	2,700.00		
R2048	On 02/02/2023	Bond Future	11.10	Call	2,809.90000	2.80990	2,946.44000	2.94644	2,809.900	16.02	0.45	0.00	0	2,700.00		
R2048	On 04/05/2023	Bond Future			11.45575	79.50594	11.41638	79.76650		16.90	0.00	0.00	0	0.00		
R2048	On 03/08/2023	Bond Future			11.54486	81.14291	11.50381	81.41079		16.45	0.00	0.00	0	0.00		
R2048	On 02/11/2023	Bond Future			11.67150	78.17118	11.62900	78.44330		16.62	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			11.04452	67.53224	10.97202	67.91194		14.31	0.00	175,583,824.00	2,600	21,452.00		
R209	On 03/11/2022	Bond Future	9.25	Call	12.14000	0.01214	14.36000	0.01436	12.140	12.91	0.01	0.00	0	6,000.00		
R209	On 03/11/2022	Bond Future	10.00	Call	161.66000	0.16166	206.38000	0.20638	161.660	12.89	0.09	0.00	0	10,500.00		
R209	On 03/11/2022	Bond Future	10.00	Put	5,936.17000	5.93617	5,601.19000	5.60119	5,936.170	12.89	0.91	0.00	0	6,000.00		
R209	On 03/11/2022	Bond Future	11.00	Put	1,903.78000	1.90378	1,750.17000	1.75017	1,903.780	14.31	0.51	0.00	0	8,750.00		
R209	On 03/11/2022	Bond Future	12.00	Put	421.40000	0.42140	381.79000	0.38179	421.400	16.09	0.16	0.00	0	10,500.00		
R209	On 02/02/2023	Bond Future			11.17729	68.68713	11.10188	69.07482		14.62	0.00	0.00	0	2,066.00		
R209	On 04/05/2023	Bond Future			11.28524	66.86732	11.20676	67.26446		15.04	0.00	0.00	0	0.00		
R209	On 04/05/2023	Bond Future	10.00	Call	943.73000	0.94373	0.00000	0.00000	943.730	14.05	0.22	146,762,654.76	10,000	5,000.00		
R209	On 04/05/2023	Bond Future	11.00	Put	4,130.49000	4.13049	0.00000	0.00000	4,130.490	14.73	0.54	181,916,186.82	5,000	5,000.00		
R209	On 04/05/2023	Bond Future	12.50	Put	1,439.06000	1.43906	0.00000	0.00000	1,439.060	16.77	0.24	160,530,007.62	10,000	5,000.00		
R209	On 03/08/2023	Bond Future			11.37996	68.24480	11.29842	68.65158		14.62	0.00	0.00	0	0.00		
R209	On 02/11/2023	Bond Future			11.51452	66.32705	11.43006	66.74069		14.64	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			226.88491	226.88491	226.15265	226.15265			0.00	0.00	0	732.00		
R210	On 02/02/2023	Bond Future			230.81777	230.81777	230.07765	230.07765			0.00	0.00	0	300.00		
R210	On 04/05/2023	Bond Future			232.24587	232.24587	231.49880	231.49880			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
R210	On 03/08/2023	Bond Future	237.06802	237.06802		236.31013	236.31013			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	238.20101	238.20101		237.43013	237.43013			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	10.61936	81.65602		10.54277	82.01858		10.52	0.00	0.00	0	34,281.00
R213	On 03/11/2022	Bond Future	9.13	Call	31.52000	0.03152	51.47000	0.05147	31.520	9.43	0.02	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	38.65000	0.03865	61.84000	0.06184	38.650	9.41	0.03	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,090.08000	4.09008	3,817.29000	3.81729	4,090.080	9.66	0.84	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,527.70000	3.52770	3,275.70000	3.27570	3,527.700	9.79	0.79	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,779.78000	2.77978	2,560.11000	2.56011	2,779.780	10.07	0.70	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,231.69000	2.23169	2,039.81000	2.03981	2,231.690	10.33	0.61	0	200.00
R213	On 02/02/2023	Bond Future	10.78320	83.05138		10.70264	83.42217		10.46	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	253.92000	0.25392	292.40000	0.29240	253.920	10.06	0.10	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,562.06000	4.56206	4,301.73000	4.30173	4,562.060	9.93	0.73	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,457.07000	3.45707	3,236.15000	3.23615	3,457.070	10.12	0.62	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,587.56000	1.58756	1,746.40000	1.74640	1,587.560	10.18	0.40	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	607.71000	0.60771	552.55000	0.55255	607.710	12.05	0.16	0	912.00
R213	On 04/05/2023	Bond Future	10.90878	81.10982		10.82398	81.49051		10.62	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.02057	82.77851		10.93140	83.16899		10.10	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.19328	80.72405		11.09994	81.12099		9.95	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	11.24348	64.72281		11.19212	65.00299		15.80	0.00	0.00	0	25,381.00
R214	On 02/02/2023	Bond Future	11.37322	65.82881		11.31970	66.11548		16.16	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future	11.47415	63.80755		11.41841	64.10198		16.73	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.56437	65.12095		11.50645	65.42302		16.29	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.69245	63.00093		11.63256	63.30797		16.41	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 :											967,478,338.33	30,335	553.000000000
Grand Total:											967,478,338.33	30,335	553.000000000