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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2022

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
<b>Derivatives</b>														
AL37	On 03/11/2022	Index Future	830.80100	830.80100	830.80100	833.56600	833.56600				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	844.98600	844.98600	844.98600	847.80400	847.80400				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	861.31200	861.31200	861.31200	864.19200	864.19200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	878.97200	878.97200	878.97200	881.91700	881.91700				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	894.86400	894.86400	894.86400	897.86000	897.86000				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	958.59300	958.59300	958.59300	964.64500	964.64500				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	974.96100	974.96100	974.96100	981.12200	981.12200				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	993.79800	993.79800	993.79800	1,000.08700	1,000.08700				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,014.17400	1,014.17400	1,014.17400	1,020.59900	1,020.59900				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,032.51100	1,032.51100	1,032.51100	1,039.05000	1,039.05000				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	842.76600	842.76600	842.76600	848.24000	848.24000				0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	857.15500	857.15500	857.15500	862.72900	862.72900				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	873.71600	873.71600	873.71600	879.40600	879.40600				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	891.63100	891.63100		897.44200	897.44200			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	907.75200	907.75200		913.66700	913.66700			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	12.16453	73.39723		12.05810	73.90543			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.36562	74.66881		12.25445	75.18635			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.53556	72.33894		12.41951	72.86735			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.69297	73.84405		12.57187	74.38391			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.90422	71.40149		12.77776	71.95106			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	12.49930	71.34406		12.39267	71.93252			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.67625	72.58140		12.56515	73.18052			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.83355	69.74139		12.71774	70.35297			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.97531	71.19578		12.85484	71.82056			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.16294	68.23380		13.03730	68.86985			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	831.09100	831.09100		836.52300	836.52300			0.00	0.00	0	866.00
GOVI	On 02/02/2023	GOVI	845.28200	845.28200		850.81200	850.81200			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	861.61300	861.61300		867.25800	867.25800			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	879.27900	879.27900		885.04600	885.04600			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	895.17700	895.17700		901.04600	901.04600			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.55190	166.55190		166.25923	166.25923			0.00	8,327,595.00	50	7,566.00
I2025	On 02/02/2023	Bond Future	167.73702	167.73702		167.44019	167.44019			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	171.01954	171.01954		170.71841	170.71841			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.80500	172.80500		172.49810	172.49810			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.96475	175.96475		175.65185	175.65185			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	120.86385	120.86385		120.77264	120.77264			0.00	4,834,554.00	40	1,519.00
I2029	On 02/02/2023	Bond Future	122.95723	122.95723		122.86523	122.86523			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	124.06456	124.06456		123.97164	123.97164			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	126.63828	126.63828		126.54424	126.54424			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.61011	127.61011		127.51408	127.51408			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	113.66573	113.66573		113.33199	113.33199			0.00	2,273,314.60	20	1,287.00
I2033	On 02/02/2023	Bond Future	115.63409	115.63409		115.29534	115.29534			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	116.51225	116.51225		116.16756	116.16756			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.92889	118.92889		118.57795	118.57795			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.67069	119.67069		119.31285	119.31285			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	128.63596	128.63596		127.50174	127.50174			0.00	7,718,157.60	60	5,462.00
I2038	On 02/02/2023	Bond Future	128.95227	128.95227		127.79886	127.79886			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	131.47666	131.47666		130.30197	130.30197			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	132.22251	132.22251		131.02373	131.02373			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.63960	134.63960		133.41848	133.41848			0.00	4,039,188.00	30	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	114.56414	114.56414		114.73448	114.73448			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	116.54863	116.54863		116.72267	116.72267			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	116.78961	116.78961		116.96774	116.96774			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	119.21397	119.21397		119.39651	119.39651			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.28121	119.28121		119.46694	119.46694			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	116.92274	116.92274		117.11593	117.11593			0.00	0.00	0	11,660.00
I2050	On 02/02/2023	Bond Future	116.82472	116.82472		117.02203	117.02203			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	119.11164	119.11164		119.31376	119.31376			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	119.38179	119.38179		119.58785	119.58785			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	121.56398	121.56398		121.77351	121.77351			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	322.10800	322.10800		321.66700	321.66700			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	327.68600	327.68600		327.24000	327.24000			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	334.09400	334.09400		333.64200	333.64200			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	341.01900	341.01900		340.55900	340.55900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	347.25800	347.25800		346.79000	346.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.86500	94.13500		5.83500	94.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.45500	93.54500		6.42500	93.57500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.56000	93.44000		6.52000	93.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.97500	93.02500		6.90500	93.09500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.08000	92.92000		7.00000	93.00000			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 15/02/2023	Jibar Tradeable Future			7.31000	92.69000		7.22000	92.78000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.40000	92.60000		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.80500	92.19500		7.56000	92.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.90500	92.09500		7.73500	92.26500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.92000	92.08000		7.74000	92.26000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.92000	92.08000		7.74000	92.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.92500	92.07500		7.73500	92.26500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.02283	108.98349		8.91849	109.34773		4.98	0.00	18,636,176.79	171	64,280.00
R186	On 03/11/2022	Bond Future	8.23	Call	143.58000	0.14358		198.35000	0.19835	143.580	4.77	0.12	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,218.03000	1.21803		1,032.08000	1.03208	1,218.030	5.08	0.56	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.18947	105.54851		9.07655	105.91973		5.19	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.30350	107.59376		9.18073	107.97319		4.94	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.38825	104.50232		9.25433	104.89027		4.85	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.58373	106.38688		9.43710	106.78160		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			337.11279	337.11279		337.25324	337.25324			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			334.13071	334.13071		334.27524	334.27524			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.67297	340.67297		340.82346	340.82346			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.60241	338.60241		338.75401	338.75401			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.78961	344.78961		344.94327	344.94327			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			248.91912	248.91912		248.65253	248.65253			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			248.54490	248.54490		248.27498	248.27498			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			253.40959	253.40959		253.13662	253.13662			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			253.81161	253.81161		253.53265	253.53265			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			258.45141	258.45141		258.16649	258.16649			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			7.24716	101.61529		7.21807	101.62417		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			10.41576	90.08863		10.30323	90.60839		9.07	0.00	3,603,545.20	40	66,787.00
R2030	On 03/11/2022	Bond Future	9.70	Call	325.97000	0.32597		434.83000	0.43483	325.970	8.49	0.18	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,039.26000	1.03926		1,272.18000	1.27218	1,039.260	9.01	0.40	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	248.97000	0.24897		200.63000	0.20063	248.970	10.80	0.11	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.58383	87.62173		10.46544	88.15100		9.37	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	176.89000	0.17689		222.84000	0.22284	176.890	9.16	0.07	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	271.02000	0.27102		336.69000	0.33669	271.020	9.01	0.11	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,927.35000	4.92735		4,532.27000	4.53227	4,927.350	9.02	0.77	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	886.68000	0.88668		1,047.13000	1.04713	886.680	9.09	0.28	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,966.95000	3.96695		3,616.22000	3.61622	3,966.950	9.15	0.69	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,332.76000	1.33276		1,175.65000	1.17565	1,332.760	10.23	0.32	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	4,437.52000	4.43752		4,832.32000	4.83232	4,437.520	10.42	0.72	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	5,082.16000	5.08216		5,497.96000	5.49796	5,082.160	10.63	0.76	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.72271	89.32079		10.59807	89.86110		9.00	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	433.15000	0.43315		514.53000	0.51453	433.150	8.67	0.14	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	828.09000	0.82809		963.35000	0.96335	828.090	8.55	0.23	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	925.62000	0.92562		1,072.09000	1.07209	925.620	8.57	0.25	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,055.45000	1.05545		1,216.11000	1.21611	1,055.450	8.61	0.28	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,350.54000	1.35054		1,540.81000	1.54081	1,350.540	8.68	0.33	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,090.61000	2.09061		2,340.76000	2.34076	2,090.610	8.95	0.44	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,581.94000	2.58194		2,864.26000	2.86426	2,581.940	9.12	0.50	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,749.45000	1.74945		1,576.45000	1.57645	1,749.450	9.72	0.34	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,419.70000	1.41970		1,274.76000	1.27476	1,419.700	9.98	0.29	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,034.50000	1.03450		924.58000	0.92458	1,034.500	10.37	0.22	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	730.54000	0.73054		650.22000	0.65022	730.540	10.79	0.16	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	681.40000	0.68140		605.54000	0.60554	681.400	10.79	0.15	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.85003	87.15001		10.71857	87.70206		8.94	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,188.62000	2.18862		2,431.72000	2.43172	2,188.620	8.87	0.42	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,691.31000	2.69131		2,965.51000	2.96551	2,691.310	9.06	0.47	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,054.05000	1.05405		952.45000	0.95245	1,054.050	10.63	0.20	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	819.85000	0.81985		736.88000	0.73688	819.850	10.63	0.16	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.03116	88.72130		10.89268	89.28310		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			10.86801	85.69133		10.75075	86.30350		11.16	0.00	0.00	0	157,131.00
R2032	On 03/11/2022	Bond Future	9.31	Call	24.85000	0.02485		39.79000	0.03979	24.850	9.92	0.02	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	29.93000	0.02993		47.42000	0.04742	29.930	9.92	0.02	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	42.93000	0.04293		66.62000	0.06662	42.930	9.91	0.03	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	199.60000	0.19960		280.53000	0.28053	199.600	10.07	0.11	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,413.78000	4.41378		3,923.99000	3.92399	4,413.780	10.28	0.83	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,188.82000	4.18882		3,711.40000	3.71140	4,188.820	10.33	0.81	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	457.64000	0.45764		605.29000	0.60529	457.640	10.39	0.21	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,879.24000	2.87924		2,495.21000	2.49521	2,879.240	10.77	0.67	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,642.75000	2.64275		2,279.94000	2.27994	2,642.750	10.87	0.64	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,262.83000	1.26283		1,545.51000	1.54551	1,262.830	11.04	0.42	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	758.64000	0.75864		623.38000	0.62338	758.640	12.25	0.26	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	649.84000	0.64984		531.70000	0.53170	649.840	12.40	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	190.65000	0.19065		152.09000	0.15209	190.650	13.51	0.08	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			11.03161	87.15554		10.90903	87.77882		11.24	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	222.89000	0.22289		281.75000	0.28175	222.890	10.51	0.08	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	294.40000	0.29440		368.23000	0.36823	294.400	10.48	0.10	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	625.55000	0.62555		757.73000	0.75773	625.550	10.54	0.19	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,481.32000	5.48132		5,031.17000	5.03117	5,481.320	10.69	0.75	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	998.13000	0.99813		1,182.16000	1.18216	998.130	10.73	0.27	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,222.02000	4.22202		3,836.63000	3.83663	4,222.020	10.98	0.65	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,825.80000	1.82580		2,097.27000	2.09727	1,825.800	11.16	0.40	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,320.21000	1.32021		1,163.20000	1.16320	1,320.210	12.53	0.28	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	560.25000	0.56025		487.00000	0.48700	560.250	13.59	0.13	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.16559	84.68378		11.03740	85.31996		11.47	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,022.64000	2.02264		2,282.80000	2.28280	2,022.640	11.14	0.38	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,870.43000	3.87043		4,246.99000	4.24699	3,870.430	11.86	0.57	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	589.92000	0.58992		522.29000	0.52229	589.920	13.62	0.12	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.28428	86.42739		11.15028	87.07720		11.00	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,538.01000	5.53801		5,965.73000	5.96573	5,538.010	11.82	0.64	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.45712	83.83022		11.31691	84.49160		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			11.19083	86.38588		11.08408	87.01535		12.70	0.00	0.00	0	59,256.00
R2035	On 03/11/2022	Bond Future	9.82	Call	64.49000	0.06449		94.36000	0.09436	64.490	11.46	0.04	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	301.83000	0.30183		402.36000	0.40236	301.830	11.77	0.13	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,369.51000	4.36951		3,907.08000	3.90708	4,369.510	12.08	0.77	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,658.95000	2.65895		2,321.19000	2.32119	2,658.950	12.69	0.58	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,630.42000	1.63042		1,940.18000	1.94018	1,630.420	12.78	0.45	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	203.60000	0.20360		166.44000	0.16644	203.600	15.30	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.35062	87.86083		11.23933	88.50169		12.94	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	352.40000	0.35240		431.18000	0.43118	352.400	11.88	0.11	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	405.02000	0.40502		493.01000	0.49301	405.020	11.88	0.12	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	787.44000	0.78744		933.91000	0.93391	787.440	11.93	0.21	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,324.76000	1.32476		1,534.78000	1.53478	1,324.760	12.23	0.30	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,453.71000	5.45371		5,026.81000	5.02681	5,453.710	12.25	0.69	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,242.21000	2.24221		2,534.92000	2.53492	2,242.210	12.68	0.43	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,956.72000	3.95672		3,610.58000	3.61058	3,956.720	12.70	0.57	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,782.58000	1.78258		1,597.13000	1.59713	1,782.580	13.93	0.32	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	574.91000	0.57491		507.28000	0.50728	574.910	15.60	0.12	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.47630	85.06036		11.36045	85.71444		13.34	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	714.39000	0.71439		829.27000	0.82927	714.390	12.47	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,399.79000	1.39979		1,589.49000	1.58949	1,399.790	12.58	0.27	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,714.07000	1.71407		1,931.90000	1.93190	1,714.070	12.71	0.31	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,007.60000	3.00760		3,317.99000	3.31799	3,007.600	13.25	0.45	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,984.56000	1.98456		1,813.38000	1.81338	1,984.560	14.82	0.28	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,207.14000	1.20714		1,096.75000	1.09675	1,207.140	15.69	0.18	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			11.59007	86.81023		11.46947	87.47829		12.92	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.75299	83.87790		11.62736	84.55785		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			11.34761	82.40485		11.23580	83.07234		13.58	0.00	0.00	0	66,015.00
R2037	On 02/02/2023	Bond Future			11.49665	79.55649		11.38036	80.23591		14.59	0.00	0.00	0	71,477.00
R2037	On 02/02/2023	Bond Future	11.10	Call	2,093.24000	2.09324	2,386.33000	2.38633	2,093.240		14.37	0.40	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,142.03000	2.14203	1,921.01000	1.92101	2,142.030		15.69	0.35	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.62277	81.10006		11.50190	81.79344		14.34	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,338.60000	2.33860	2,619.16000	2.61916	2,338.600		13.80	0.38	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,431.63000	4.43163	4,836.94000	4.83694	4,431.630		14.69	0.56	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	897.98000	0.89798	808.68000	0.80868	897.980		16.97	0.14	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.74029	78.51062		11.61461	79.21873		14.65	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.89080	79.92542		11.76023	80.64615		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			11.43843	84.23348		11.34209	84.85181		14.42	0.00	0.00	0	61,725.00
R2040	On 03/11/2022	Bond Future	10.10	Call	82.13000	0.08213	114.99000	0.11499	82.130		12.99	0.04	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	10.70	Call	516.96000	0.51696	652.75000	0.65275	516.960		13.54	0.19	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	10.80	Call	662.98000	0.66298	824.64000	0.82464	662.980		13.68	0.23	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,530.75000	1.53075	1,807.99000	1.80799	1,530.750		14.33	0.40	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	12.52	Put	466.53000	0.46653	395.71000	0.39571	466.530		16.68	0.14	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.58283	81.16601		11.48267	81.79545		15.52	0.00	0.00	0	64,040.00
R2040	On 02/02/2023	Bond Future	10.21	Call	533.95000	0.53395	633.38000	0.63338	533.950		14.25	0.14	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,672.89000	1.67289	1,899.28000	1.89928	1,672.890		14.75	0.33	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	2,239.47000	2.23947	2,511.51000	2.51151	2,239.470		15.06	0.40	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,253.52000	2.25352	2,051.84000	2.05184	2,253.520		16.46	0.35	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,891.88000	1.89188	1,717.84000	1.71784	1,891.880		16.79	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.70499	82.74108		11.60096	83.38348		15.27	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	903.96000	0.90396	1,029.12000	1.02912	903.960		14.26	0.18	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,730.42000	1.73042	1,931.89000	1.93189	1,730.420		14.44	0.29	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,123.48000	2.12348	2,354.66000	2.35466	2,123.480		14.60	0.34	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,600.04000	3.60004	3,920.13000	3.92013	3,600.040		15.24	0.47	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,109.49000	2.10949	1,949.38000	1.94938	2,109.490		17.06	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,358.19000	1.35819	1,250.08000	1.25008	1,358.190		18.00	0.18	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.81886	79.93514		11.71076	80.59134		15.65	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.96343	81.37540		11.85121	82.04327		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			11.42081	81.17513		11.31410	81.87609		15.31	0.00	0.00	0	65,986.00
R2044	On 03/11/2022	Bond Future	10.10	Call	87.01000	0.08701	125.56000	0.12556	87.010		13.79	0.04	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	10.60	Call	422.03000	0.42203	553.39000	0.55339	422.030		14.25	0.16	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	703.36000	0.70336		891.98000	0.89198	703.360	14.52	0.23	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,911.67000	1.91167		2,265.44000	2.26544	1,911.670	15.40	0.46	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.55627	78.18061		11.44543	78.89406		16.50	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future			11.67036	79.69779		11.55537	80.42581		16.25	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			11.77626	76.95449		11.65693	77.69804		16.68	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.91060	78.34104		11.78684	79.09779		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			11.35331	80.11099		11.25166	80.79844		15.91	0.00	213,335,566.37	2,663	258,752.00
R2048	On 03/11/2022	Bond Future	10.00	Call	76.77000	0.07677		110.10000	0.11010	76.770	14.34	0.04	0.00	0	1,350.00
R2048	On 03/11/2022	Bond Future	10.70	Call	650.01000	0.65001		822.93000	0.82293	650.010	14.93	0.22	0.00	0	1,350.00
R2048	On 02/02/2023	Bond Future			11.48695	81.47886		11.38131	82.17865		16.26	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	888.31000	0.88831		1,044.54000	1.04454	888.310	15.10	0.20	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,419.25000	2.41925		2,724.68000	2.72468	2,419.250	16.02	0.41	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.59160	78.61841		11.48209	79.33246		16.90	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.68569	80.23604		11.57221	80.96532		16.45	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.81762	77.24833		11.69985	77.99059		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			11.16488	66.90851		11.05833	67.46025		14.31	0.00	0.00	0	20,187.00
R209	On 03/11/2022	Bond Future	9.25	Call	6.67000	0.00667		10.90000	0.01090	6.670	12.91	0.01	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	106.91000	0.10691		151.33000	0.15133	106.910	12.89	0.06	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,505.15000	6.50515		5,997.83000	5.99783	6,505.150	12.89	0.94	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,215.24000	2.21524		1,929.11000	1.92911	2,215.240	14.31	0.56	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	510.72000	0.51072		424.91000	0.42491	510.720	16.09	0.18	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.30222	68.05175		11.19170	68.61340		14.62	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.41492	66.21830		11.30030	66.79149		15.04	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	800.57000	0.80057		922.71000	0.92271	800.570	14.05	0.20	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,481.43000	4.48143		4,165.58000	4.16558	4,481.430	14.73	0.58	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,590.26000	1.59026		1,451.68000	1.45168	1,590.260	16.77	0.26	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			11.51442	67.58153		11.39565	68.16692		14.62	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.65394	65.65206		11.53077	66.24788		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			227.76709	227.76709		227.49115	227.49115			0.00	0.00	0	732.00
R210	On 02/02/2023	Bond Future			231.71209	231.71209		231.43300	231.43300			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future			233.15366	233.15366		232.87053	232.87053			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	237.99157	237.99157		237.70413	237.70413			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	239.14170	239.14170		238.84843	238.84843			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	10.74008	81.08877		10.62268	81.64035		10.52	0.00	0.00	0	34,281.00
R213	On 03/11/2022	Bond Future	9.13	Call	18.46000	0.01846	29.89000	0.02989	18.460	9.43	0.02	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	22.96000	0.02296	36.74000	0.03674	22.960	9.41	0.02	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,567.16000	4.56716	4,097.59000	4.09759	4,567.160	9.66	0.88	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,974.72000	3.97472	3,533.20000	3.53320	3,974.720	9.79	0.83	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,173.28000	3.17328	2,782.16000	2.78216	3,173.280	10.07	0.75	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,575.02000	2.57502	2,231.65000	2.23165	2,575.020	10.33	0.67	0	200.00
R213	On 02/02/2023	Bond Future	10.90975	82.47331		10.78680	83.03486		10.46	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	197.39000	0.19739	249.43000	0.24943	197.390	10.06	0.08	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,981.54000	4.98154	4,568.55000	4.56855	4,981.540	9.93	0.76	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,816.17000	3.81617	3,460.95000	3.46095	3,816.170	10.12	0.66	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,353.61000	1.35361	1,574.34000	1.57434	1,353.610	10.18	0.36	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	697.27000	0.69727	605.43000	0.60543	697.270	12.05	0.18	0	912.00
R213	On 04/05/2023	Bond Future	11.04140	80.51905		10.91272	81.09219		10.62	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.15959	82.17453		11.02481	82.76000		10.10	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.33895	80.10953		11.19768	80.70540		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	11.35891	64.10007		11.25230	64.67489		15.80	0.00	0.00	0	25,381.00
R214	On 02/02/2023	Bond Future	11.49300	65.19452		11.38244	65.77963		16.16	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future	11.59822	63.15981		11.48379	63.75684		16.73	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.69282	64.45905		11.57442	65.06876		16.29	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.82546	62.32737		11.70283	62.94795		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
<b>Total for Derivatives :</b>											<b>262,768,097.56</b>	<b>3,074</b>	<b>533.000000000</b>
<b>Grand Total:</b>											<b>262,768,097.56</b>	<b>3,074</b>	<b>533.000000000</b>