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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2022

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	829.87600	829.87600	829.87600	830.37800	830.37800				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	844.02500	844.02500	844.02500	844.53900	844.53900				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	860.13200	860.13200	860.13200	860.83200	860.83200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	877.72500	877.72500	877.72500	878.46600	878.46600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	893.83400	893.83400	893.83400	894.35400	894.35400				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	957.07200	957.07200	957.07200	958.10600	958.10600				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	973.39100	973.39100	973.39100	974.44500	974.44500				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	991.96600	991.96600	991.96600	993.24500	993.24500				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,012.25600	1,012.25600	1,012.25600	1,013.59000	1,013.59000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,030.83400	1,030.83400	1,030.83400	1,031.92300	1,031.92300				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	841.96500	841.96500	841.96500	842.33700	842.33700				0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	856.32100	856.32100	856.32100	856.70200	856.70200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	872.66200	872.66200	872.66200	873.23000	873.23000				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	890.51100	890.51100		891.11700	891.11700			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	906.85500	906.85500		907.23500	907.23500			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	12.18126	73.31779		12.17772	73.33459			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.38322	74.58734		12.37949	74.60460			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.55752	72.23955		12.55019	72.27271			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.71643	73.74011		12.70833	73.77597			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.92397	71.31618		12.92023	71.33233			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	12.50599	71.30740		12.50751	71.29908			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.68334	72.54345		12.68490	72.53511			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.84401	69.68659		12.84270	69.69345			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.98664	71.13750		12.98491	71.14639			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.17073	68.19469		13.17292	68.18370			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	830.27500	830.27500		830.66900	830.66900			0.00	0.00	0	868.00
GOVI	On 02/02/2023	GOVI	844.43200	844.43200		844.83400	844.83400			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	860.54700	860.54700		861.13400	861.13400			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	878.14800	878.14800		878.77300	878.77300			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	894.26500	894.26500		894.66700	894.66700			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.73623	166.73623		166.56936	166.56936			0.00	0.00	0	7,566.00
I2025	On 02/02/2023	Bond Future	167.92283	167.92283		167.75363	167.75363			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	171.17185	171.17185		171.03492	171.03492			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.95384	172.95384		172.81956	172.81956			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.16368	176.16368		175.97996	175.97996			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	121.41180	121.41180		120.88106	120.88106			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	123.51356	123.51356		122.97387	122.97387			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	124.60440	124.60440		124.08038	124.08038			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	127.18484	127.18484		126.65360	126.65360			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	128.20073	128.20073		127.62598	127.62598			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	113.80268	113.80268		113.73678	113.73678			0.00	0.00	0	1,287.00
I2033	On 02/02/2023	Bond Future	115.77234	115.77234		115.70564	115.70564			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	116.62754	116.62754		116.58400	116.58400			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.04254	119.04254		119.00144	119.00144			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.81831	119.81831		119.74480	119.74480			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	128.67211	128.67211		128.67300	128.67300			0.00	7,205,638.16	56	5,518.00
I2038	On 02/02/2023	Bond Future	128.98745	128.98745		128.98897	128.98897			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	131.48409	131.48409		131.51280	131.51280			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	132.22483	132.22483		132.25865	132.25865			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.67833	134.67833		134.67654	134.67654			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	114.78661	114.78661		114.58332	114.58332			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	116.77388	116.77388		116.56725	116.56725			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	116.99340	116.99340		116.80770	116.80770			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	119.41754	119.41754		119.23147	119.23147			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.52052	119.52052		119.29941	119.29941			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	117.80911	117.80911		117.04823	117.04823			0.00	0.00	0	11,715.00
I2050	On 02/02/2023	Bond Future	117.72534	117.72534		116.95155	116.95155			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	120.00365	120.00365		119.24002	119.24002			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	120.28750	120.28750		119.51185	119.51185			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	122.51931	122.51931		121.69674	121.69674			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	322.86400	322.86400		322.18400	322.18400			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	328.44700	328.44700		327.75700	327.75700			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	334.79200	334.79200		334.15700	334.15700			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	341.71500	341.71500		341.07600	341.07600			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	348.06000	348.06000		347.31900	347.31900			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.84500	94.15500		5.86500	94.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.50500	93.49500		6.44500	93.55500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.61000	93.39000		6.57000	93.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.02500	92.97500		6.99500	93.00500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.12000	92.88000		7.14000	92.86000			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			7.36000	92.64000		7.32000	92.68000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.49000	92.51000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.91500	92.08500		7.93500	92.06500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.05500	91.94500		8.05500	91.94500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.07000	91.93000		8.06000	91.94000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.07000	91.93000		8.06000	91.94000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.07500	91.92500		8.06500	91.93500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.06252	108.84535		9.04198	108.91681		4.98	0.00	10,775,689.65	99	64,267.00
R186	On 03/11/2022	Bond Future	8.23	Call	115.55000	0.11555		126.35000	0.12635	115.550	4.77	0.11	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,270.23000	1.27023		1,235.78000	1.23578	1,270.230	5.08	0.58	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.23262	105.40710		9.21038	105.47996		5.19	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.35799	107.42592		9.32651	107.52284		4.94	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.44884	104.32740		9.41357	104.42918		4.85	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.63898	106.23865		9.61138	106.31266		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			337.31112	337.31112		337.13613	337.13613			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			334.32903	334.32903		334.15218	334.15218			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.80093	340.80093		340.69169	340.69169			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.71896	338.71896		338.61923	338.61923			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.00244	345.00244		344.80753	344.80753			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			248.76260	248.76260		248.28191	248.28191			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			248.38320	248.38320		247.89500	247.89500			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			253.18972	253.18972		252.74472	252.74472			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			253.57733	253.57733		253.13124	253.13124			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			258.28258	258.28258		257.75905	257.75905			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			7.33606	101.58819		7.41730	101.56342		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			10.44904	89.93565		10.43976	89.97828		9.07	0.00	9,353,307.60	104	66,735.00
R2030	On 03/11/2022	Bond Future	9.70	Call	277.09000	0.27709		289.67000	0.28967	277.090	8.49	0.16	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	941.28000	0.94128		967.24000	0.96724	941.280	9.01	0.38	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	243.58000	0.24358		244.48000	0.24448	243.580	10.80	0.11	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.61898	87.46537		10.60919	87.50888		9.37	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	156.83000	0.15683		162.01000	0.16201	156.830	9.16	0.07	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	243.14000	0.24314		250.39000	0.25039	243.140	9.01	0.10	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,029.74000	5.02974		5,000.49000	5.00049	5,029.740	9.02	0.78	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	823.13000	0.82313		839.99000	0.83999	823.130	9.09	0.26	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,053.26000	4.05326		4,028.38000	4.02838	4,053.260	9.15	0.70	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,357.67000	1.35767		1,349.92000	1.34992	1,357.670	10.23	0.33	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	4,300.21000	4.30021		4,337.65000	4.33765	4,300.210	10.42	0.71	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,939.77000	4.93977		4,978.69000	4.97869	4,939.770	10.63	0.76	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.76426	89.14161		10.74958	89.20486		9.00	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	398.73000	0.39873		409.56000	0.40956	398.730	8.67	0.13	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	772.88000	0.77288		790.59000	0.79059	772.880	8.55	0.22	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	866.10000	0.86610		885.25000	0.88525	866.100	8.57	0.24	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	990.55000	0.99055		1,011.50000	1.01150	990.550	8.61	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,274.56000	1.27456		1,299.26000	1.29926	1,274.560	8.68	0.32	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,992.71000	1.99271		2,024.92000	2.02492	1,992.710	8.95	0.43	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,472.61000	2.47261		2,508.80000	2.50880	2,472.610	9.12	0.49	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,790.67000	1.79067		1,773.82000	1.77382	1,790.670	9.72	0.35	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,452.12000	1.45212		1,438.50000	1.43850	1,452.120	9.98	0.30	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,056.54000	1.05654		1,046.82000	1.04682	1,056.540	10.37	0.23	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	744.50000	0.74450		737.92000	0.73792	744.500	10.79	0.17	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	694.32000	0.69432		688.16000	0.68816	694.320	10.79	0.16	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.89454	86.96408		10.87848	87.03111		8.94	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,094.90000	2.09490		2,126.59000	2.12659	2,094.900	8.87	0.41	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,586.40000	2.58640		2,622.06000	2.62206	2,586.400	9.06	0.46	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,076.81000	1.07681		1,066.92000	1.06692	1,076.810	10.63	0.20	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	837.62000	0.83762		829.73000	0.82973	837.620	10.63	0.17	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.07187	88.55701		11.06110	88.60043		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			10.90620	85.49321		10.89191	85.56727		11.16	0.00	854,932.10	10	157,157.00
R2032	On 03/11/2022	Bond Future	9.31	Call	17.68000	0.01768		19.67000	0.01967	17.680	9.92	0.01	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	21.53000	0.02153		23.88000	0.02388	21.530	9.92	0.02	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	31.58000	0.03158		34.80000	0.03480	31.580	9.91	0.02	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	161.44000	0.16144		172.91000	0.17291	161.440	10.07	0.09	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,554.77000	4.55477		4,498.29000	4.49829	4,554.770	10.28	0.85	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,324.27000	4.32427		4,269.60000	4.26960	4,324.270	10.33	0.83	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	389.24000	0.38924		410.52000	0.41052	389.240	10.39	0.18	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,974.46000	2.97446		2,933.38000	2.93338	2,974.460	10.77	0.69	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,729.29000	2.72929		2,691.24000	2.69124	2,729.290	10.87	0.66	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,138.05000	1.13805		1,178.73000	1.17873	1,138.050	11.04	0.39	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	768.80000	0.76880		759.84000	0.75984	768.800	12.25	0.26	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	656.07000	0.65607		648.89000	0.64889	656.070	12.40	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	185.58000	0.18558		184.99000	0.18499	185.580	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			11.07165	86.95326		11.05669	87.02876		11.24	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	196.35000	0.19635		204.68000	0.20468	196.350	10.51	0.07	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	261.52000	0.26152		271.93000	0.27193	261.520	10.48	0.09	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	568.62000	0.56862		587.08000	0.58708	568.620	10.54	0.18	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,610.23000	5.61023		5,558.82000	5.55882	5,610.230	10.69	0.76	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	920.47000	0.92047		946.05000	0.94605	920.470	10.73	0.25	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,325.86000	4.32586		4,283.22000	4.28322	4,325.860	10.98	0.66	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,714.79000	1.71479		1,752.14000	1.75214	1,714.790	11.16	0.39	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,347.05000	1.34705		1,333.23000	1.33323	1,347.050	12.53	0.28	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	566.59000	0.56659		561.63000	0.56163	566.590	13.59	0.14	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.21131	84.45841		11.19196	84.55369		11.47	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,914.02000	1.91402		1,955.55000	1.95555	1,914.020	11.14	0.37	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,717.93000	3.71793		3,777.67000	3.77767	3,717.930	11.86	0.56	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	601.82000	0.60182		594.15000	0.59415	601.820	13.62	0.12	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.33265	86.19446		11.31196	86.29399		11.00	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,368.78000	5.36878		5,437.05000	5.43705	5,368.780	11.82	0.63	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.50260	83.61717		11.48605	83.69461		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			11.20338	86.31231		11.19935	86.33592		12.70	0.00	0.00	0	59,256.00
R2035	On 03/11/2022	Bond Future	9.82	Call	52.92000	0.05292		55.87000	0.05587	52.920	11.46	0.03	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	266.67000	0.26667		275.97000	0.27597	266.670	11.77	0.12	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,388.86000	4.38886		4,379.87000	4.37987	4,388.860	12.08	0.78	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,650.17000	2.65017		2,649.34000	2.64934	2,650.170	12.69	0.59	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,544.87000	1.54487		1,568.62000	1.56862	1,544.870	12.78	0.44	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	186.86000	0.18686		190.67000	0.19067	186.860	15.30	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.36382	87.78528		11.35960	87.80942		12.94	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	329.01000	0.32901		335.34000	0.33534	329.010	11.88	0.10	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	379.31000	0.37931		386.28000	0.38628	379.310	11.88	0.12	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	748.11000	0.74811		758.94000	0.75894	748.110	11.93	0.20	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,272.05000	1.27205		1,286.74000	1.28674	1,272.050	12.23	0.29	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,475.79000	5.47579		5,466.56000	5.46656	5,475.790	12.25	0.70	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,174.68000	2.17468		2,193.77000	2.19377	2,174.680	12.68	0.42	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,964.41000	3.96441		3,959.46000	3.95946	3,964.410	12.70	0.58	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,771.02000	1.77102		1,772.28000	1.77228	1,771.020	13.93	0.32	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	561.65000	0.56165		564.36000	0.56436	561.650	15.60	0.12	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.49342	84.96431		11.48578	85.00715		13.34	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	682.61000	0.68261		693.43000	0.69343	682.610	12.47	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,351.29000	1.35129		1,368.35000	1.36835	1,351.290	12.58	0.26	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,659.67000	1.65967		1,678.99000	1.67899	1,659.670	12.71	0.30	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,935.50000	2.93550		2,961.90000	2.96190	2,935.500	13.25	0.44	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,983.87000	1.98387		1,978.72000	1.97872	1,983.870	14.82	0.28	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,201.61000	1.20161		1,199.52000	1.19952	1,201.610	15.69	0.19	0.00	0	491.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2023	Bond Future			11.60843	86.70918		11.60005	86.75528		12.92	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.76764	83.79912		11.76335	83.82218		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			11.36018	82.33031		11.35616	82.35414		13.58	0.00	3,787,194.26	46	66,061.00
R2037	On 02/02/2023	Bond Future			11.50985	79.47990		11.50564	79.50432		14.59	0.00	0.00	0	71,477.00
R2037	On 02/02/2023	Bond Future	11.10	Call	2,026.80000	2.02680	2,045.49000	2.04549	2,026.800		14.37	0.40	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,131.34000	2.13134	2,132.17000	2.13217	2,131.340		15.69	0.36	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.63964	81.00399		11.63224	81.04611		14.34	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,274.49000	2.27449	2,297.30000	2.29730	2,274.490		13.80	0.38	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,347.26000	4.34726	4,378.44000	4.37844	4,347.260		14.69	0.56	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	891.40000	0.89140	890.48000	0.89048	891.400		16.97	0.14	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.75833	78.40975		11.75024	78.45496		14.65	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.90539	79.84549		11.90111	79.86893		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			11.45108	84.15283		11.45220	84.14570		14.42	0.00	5,890,698.10	70	61,795.00
R2040	On 03/11/2022	Bond Future	10.10	Call	67.86000	0.06786	70.28000	0.07028	67.860		12.99	0.04	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	10.70	Call	465.81000	0.46581	473.62000	0.47362	465.810		13.54	0.18	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	10.80	Call	603.85000	0.60385	612.64000	0.61264	603.850		13.68	0.21	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,441.90000	1.44190	1,453.35000	1.45335	1,441.900		14.33	0.39	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	12.52	Put	440.12000	0.44012	450.50000	0.45050	440.120		16.68	0.14	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.59610	81.08319		11.59723	81.07614		15.52	0.00	0.00	0	64,040.00
R2040	On 02/02/2023	Bond Future	10.21	Call	501.95000	0.50195	506.12000	0.50612	501.950		14.25	0.13	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,610.52000	1.61052	1,617.03000	1.61703	1,610.520		14.75	0.32	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	2,167.98000	2.16798	2,174.82000	2.17482	2,167.980		15.06	0.40	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,242.20000	2.24220	2,254.80000	2.25480	2,242.200		16.46	0.35	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,878.23000	1.87823	1,890.14000	1.89014	1,878.230		16.79	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.72176	82.63827		11.72006	82.64868		15.27	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	865.99000	0.86599	872.75000	0.87275	865.990		14.26	0.17	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,674.00000	1.67400	1,683.65000	1.68365	1,674.000		14.44	0.29	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,060.38000	2.06038	2,071.02000	2.07102	2,060.380		14.60	0.33	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,518.78000	3.51878	3,531.89000	3.53189	3,518.780		15.24	0.47	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,106.74000	2.10674	2,111.59000	2.11159	2,106.740		17.06	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,351.22000	1.35122	1,355.81000	1.35581	1,351.220		18.00	0.19	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.83675	79.82735		11.83460	79.84029		15.65	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.97806	81.28897		11.97974	81.27906		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			11.42847	81.12521		11.42951	81.11844		15.31	0.00	3,001,632.77	37	72,273.00
R2044	On 03/11/2022	Bond Future	10.10	Call	73.23000	0.07323	75.82000	0.07582	73.230		13.79	0.04	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	10.60	Call	381.24000	0.38124	388.47000	0.38847	381.240		14.25	0.15	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	648.80000	0.64880		658.09000	0.65809	648.800	14.52	0.22	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,828.58000	1.82858	1,840.73000	1.84073	1,828.580		15.40	0.45	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.56434	78.12909	11.56539	78.12239			16.50	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future			11.68155	79.62755	11.67994	79.63764			16.25	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			11.78831	76.88007	11.78628	76.89260			16.68	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.91940	78.28771	11.92097	78.27820			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			11.36112	80.05860	11.36210	80.05203			15.91	0.00	4,723,457.40	59	258,811.00
R2048	On 03/11/2022	Bond Future	10.00	Call	64.10000	0.06410	66.49000	0.06649	64.100	64.100	14.34	0.03	3,550,345.16	1,350	0.00
R2048	On 03/11/2022	Bond Future	10.70	Call	596.92000	0.59692	606.05000	0.60605	596.920	596.920	14.93	0.21	22,308,723.71	1,350	0.00
R2048	On 02/02/2023	Bond Future			11.49517	81.42487	11.49617	81.41830			16.26	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	849.74000	0.84974	855.41000	0.85541	849.740	849.740	15.10	0.20	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,356.24000	2.35624	2,363.93000	2.36393	2,356.240	2,356.240	16.02	0.40	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.60284	78.54577	11.60126	78.55597			16.90	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.69776	80.15918	11.69578	80.17178			16.45	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.82659	77.19232	11.82807	77.18308			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			11.18270	66.81686	11.17864	66.83772			14.31	0.00	5,011,264.50	75	20,199.00
R209	On 03/11/2022	Bond Future	9.25	Call	4.79000	0.00479	5.21000	0.00521	4.790	4.790	12.91	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	88.97000	0.08897	93.17000	0.09317	88.970	88.970	12.89	0.06	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,578.86000	6.57886	6,562.20000	6.56220	6,578.860	6,578.860	12.89	0.94	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,221.73000	2.22173	2,221.28000	2.22128	2,221.730	2,221.730	14.31	0.58	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	492.77000	0.49277	497.71000	0.49771	492.770	492.770	16.09	0.18	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.32081	67.95793	11.31658	67.97926			14.62	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.43720	66.10769	11.42993	66.14375			15.04	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	762.72000	0.76272	773.71000	0.77371	762.720	762.720	14.05	0.19	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,520.53000	4.52053	4,505.82000	4.50582	4,520.530	4,520.530	14.73	0.58	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,595.66000	1.59566	1,592.09000	1.59209	1,595.660	1,595.660	16.77	0.26	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			11.53796	67.46636	11.53006	67.50498			14.62	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.67444	65.55362	11.67014	65.57425			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			228.52224	228.52224	227.79478	227.79478				0.00	0.00	0	732.00
R210	On 02/02/2023	Bond Future			232.47838	232.47838	231.73860	231.73860				0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future			233.88326	233.88326	233.17854	233.17854				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			238.72791	238.72791		238.01542	238.01542			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			239.95528	239.95528		239.16649	239.16649			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			10.76811	80.95779		10.75889	81.00085		10.52	0.00	4,209,805.08	52	34,281.00
R213	On 03/11/2022	Bond Future	9.13	Call	13.52000	0.01352		14.78000	0.01478	13.520	9.43	0.01	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	17.02000	0.01702		18.55000	0.01855	17.020	9.41	0.01	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,664.60000	4.66460	4,630.81000	4.63081	4,664.600	9.66	0.89	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,061.42000	4.06142	4,030.76000	4.03076	4,061.420	9.79	0.85	0.00	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,241.49000	3.24149	3,216.33000	3.21633	3,241.490	10.07	0.77	0.00	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,626.85000	2.62685	2,606.68000	2.60668	2,626.850	10.33	0.68	0.00	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.93924	82.33937		10.92955	82.38335		10.46	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	177.39000	0.17739		183.06000	0.18306	177.390	10.06	0.07	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,063.78000	5.06378	5,035.00000	5.03500	5,063.780	9.93	0.77	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,880.96000	3.88096	3,857.58000	3.85758	3,880.960	10.12	0.67	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,280.26000	1.28026	1,302.18000	1.30218	1,280.260	10.18	0.35	0.00	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	700.42000	0.70042	697.70000	0.69770	700.420	12.05	0.19	0.00	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.07627	80.36464		11.06228	80.42654		10.62	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.19674	82.01411		11.18157	82.07956		10.10	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.37250	79.96885		11.36196	80.01301		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			11.36669	64.05844		11.36767	64.05320		15.80	0.00	4,291,915.48	67	25,436.00
R214	On 02/02/2023	Bond Future			11.50117	65.15162		11.50216	65.14642		16.16	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future			11.60940	63.10196		11.60781	63.11018		16.73	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.70481	64.39782		11.70283	64.40792		16.29	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.83433	62.28286		11.83581	62.27543		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 :													84,964,603.97	3,375	536.000000000
Grand Total:													84,964,603.97	3,375	536.000000000