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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/11/2022	Index Future	825.80800	825.80800		826.80200	826.80200				0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	841.07200	841.07200		841.57000	841.57000				0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	858.36600	858.36600		857.47800	857.47800				0.00	0.00	0	0.0
AL37	On 03/08/2023	Index Future	876.28000	876.28000		874.13800	874.13800				0.00	0.00	0	0.0
AL37	On 02/11/2023	Index Future	893.99600	893.99600		890.80500	890.80500				0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	948.65700	948.65700		952.10300	952.10300				0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	966.19200	966.19200		969.10900	969.10900				0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	986.05900	986.05900		987.42800	987.42800				0.00	0.00	0	0.0
AL7T	On 03/08/2023	Index Future	1,006.63800	1,006.63800		1,006.61100	1,006.61100				0.00	0.00	0	0.0
AL7T	On 02/11/2023	Index Future	1,026.98900	1,026.98900		1,025.80500	1,025.80500				0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	834.62800	834.62800		837.70800	837.70800				0.00	0.00	0	123.0
ALBI	On 02/02/2023	Index Future	850.05500	850.05500		852.67100	852.67100				0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future	867.53300	867.53300		868.78900	868.78900				0.00	0.00	0	0.0

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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
ALBI	On 03/08/2023	Index Future			885.63900	885.63900	885.66800	885.66800			0.00	0.00	0	0.0
ALBI	On 02/11/2023	Index Future			903.54400	903.54400	902.55500	902.55500			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future			12.32445	72.64277	12.25865	72.95187			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.50977	74.00530	12.45103	74.27465			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			12.66590	71.75180	12.63168	71.90531			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			12.82344	73.26862	12.81154	73.32084			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future			13.00433	70.97053	13.01088	70.94246			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future			12.60960	70.74376	12.54829	71.07639			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			12.77185	72.07258	12.71642	72.36685			0.00	0.00	0	4,769.0
ES42	On 04/05/2023	Bond Future			12.91596	69.31158	12.88137	69.49145			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			13.05679	70.77847	13.04068	70.86065			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future			13.21728	67.96173	13.21657	67.96528			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI			822.92700	822.92700	825.98600	825.98600			0.00	57,604,890.00	7	876.0
GOVI	On 02/02/2023	GOVI			838.13800	838.13800	840.74000	840.74000			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI			855.37200	855.37200	856.63200	856.63200			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			873.22400	873.22400	873.27500	873.27500			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI			890.87800	890.87800	889.92600	889.92600			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future			167.05495	167.05495	166.97881	166.97881			0.00	1,169,384.65	7	7,188.0
I2025	On 02/02/2023	Bond Future			168.47430	168.47430	168.29218	168.29218			0.00	0.00	0	1,936.0
I2025	On 04/05/2023	Bond Future			171.98367	171.98367	171.51617	171.51617			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			173.83506	173.83506	173.10911	173.10911			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future			177.38671	177.38671	176.44742	176.44742			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future			121.71297	121.71297	122.09576	122.09576			0.00	0.00	0	1,519.0
I2029	On 02/02/2023	Bond Future			123.99591	123.99591	124.30955	124.30955			0.00	0.00	0	728.0
I2029	On 04/05/2023	Bond Future			125.26734	125.26734	125.38039	125.38039			0.00	0.00	0	0.0

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		127.91187	127.91187		127.84612	127.84612			0.00	0.00	0	0.0
I2029	On 02/11/2023	Bond Future		129.16651	129.16651		128.95253	128.95253			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future		115.02192	115.02192		114.43648	114.43648			0.00	0.00	0	1,287.0
I2033	On 02/02/2023	Bond Future		117.17930	117.17930		116.51141	116.51141			0.00	0.00	0	6,141.0
I2033	On 04/05/2023	Bond Future		118.22243	118.22243		117.34712	117.34712			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		120.71810	120.71810		119.65488	119.65488			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		121.73507	121.73507		120.51314	120.51314			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future		129.69307	129.69307		129.62682	129.62682			0.00	0.00	0	5,473.0
I2038	On 02/02/2023	Bond Future		130.19735	130.19735		130.04869	130.04869			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future		132.91025	132.91025		132.54049	132.54049			0.00	0.00	0	0.0
I2038	On 03/08/2023	Bond Future		133.71470	133.71470		133.14471	133.14471			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		136.44662	136.44662		135.71240	135.71240			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future		115.43441	115.43441		115.66034	115.66034			0.00	0.00	0	16,413.0
I2046	On 02/02/2023	Bond Future		117.59966	117.59966		117.75738	117.75738			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future		117.98958	117.98958		117.95460	117.95460			0.00	0.00	0	0.0
I2046	On 03/08/2023	Bond Future		120.48116	120.48116		120.27474	120.27474			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		120.80761	120.80761		120.45855	120.45855			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future		118.63799	118.63799		118.90035	118.90035			0.00	0.00	0	12,412.0
I2050	On 02/02/2023	Bond Future		118.71853	118.71853		118.91185	118.91185			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future		121.19215	121.19215		121.19005	121.19005			0.00	0.00	0	0.0
I2050	On 03/08/2023	Bond Future		121.52728	121.52728		121.34986	121.34986			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		124.01002	124.01002		123.69014	123.69014			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future		324.52000	324.52000		324.47100	324.47100			0.00	0.00	0	702.0
IGOV	On 02/02/2023	Index Future		330.59800	330.59800		330.34600	330.34600			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future		337.47300	337.47300		336.66900	336.66900			0.00	0.00	0	0.0
IGOV	On 03/08/2023	Index Future		344.59300	344.59300		343.28600	343.28600			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		351.63400	351.63400		349.90600	349.90600			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future		5.93500	94.06500		5.90500	94.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future		6.65500	93.34500		6.64500	93.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future		6.81000	93.19000		6.76000	93.24000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.49500	92.50500		7.45500	92.54500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.61000	92.39000		7.56000	92.44000			0.00	0.00	0	0.0

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			8.07000		91.93000		8.03000	91.97000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			8.19000		91.81000		8.10000	91.90000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.41500		91.58500		8.36500	91.63500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.46500		91.53500		8.41500	91.58500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.47000		91.53000		8.42000	91.58000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.46000		91.54000		8.41000	91.59000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.44500		91.55500		8.39500	91.60500			0.00	0.00	0	0.0
R186	On 03/11/2022	Bond Future			9.21934		108.30176		9.18159	108.43229		5.41	0.00	2,599,242.24	24	63,575.0
R186	On 03/11/2022	Bond Future	8.23	Call	14.43000		0.01443		18.92000	0.01892	14.430	4.55	0.02	0.00	0	4,310.0
R186	On 03/11/2022	Bond Future	8.91	Put	1,450.55000		1.45055		1,368.67000	1.36867	1,450.550	5.31	0.70	0.00	0	4,310.0
R186	On 02/02/2023	Bond Future			9.35506		105.00713		9.33457	105.07393		5.69	0.00	0.00	0	0.0
R186	On 04/05/2023	Bond Future			9.44026		107.17314		9.47588	107.06394		5.36	0.00	0.00	0	0.0
R186	On 03/08/2023	Bond Future			9.52523		104.10739		9.61694	103.84404		5.15	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.64912		106.21147		9.79412	105.82385		4.74	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			337.27973		337.27973		337.44914	337.44914			0.00	0.00	0	831.0
R197	On 02/02/2023	Bond Future			334.68488		334.68488		334.64940	334.64940			0.00	0.00	0	0.0
R197	On 04/05/2023	Bond Future			341.65862		341.65862		341.06152	341.06152			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			339.63758		339.63758		338.53788	338.53788			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			346.57608		346.57608		350.95056	350.95056			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			250.96110		250.96110		250.83335	250.83335			0.00	0.00	0	6,148.0
R202	On 02/02/2023	Bond Future			250.92983		250.92983		250.64427	250.64427			0.00	0.00	0	460.0
R202	On 04/05/2023	Bond Future			256.15698		256.15698		255.44614	255.44614			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			256.65950		256.65950		255.56618	255.56618			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.90314		261.90314		260.49451	260.49451			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			7.08979		101.66332		7.13798	101.64861		0.42	0.00	0.00	0	23,874.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/11/2022	Bond Future			10.60026		89.24481		10.53482	89.54292		9.39	0.00	2,409,609.87	27	63,296.0
R2030	On 03/11/2022	Bond Future	9.70	Call	53.95000		0.05395		75.05000	0.07505	53.950	8.10	0.05	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	10.20	Call	462.50000		0.46250		558.99000	0.55899	462.500	9.28	0.27	0.00	0	500.0
R2030	On 03/11/2022	Bond Future	11.57	Put	214.28000		0.21428		189.53000	0.18953	214.280	12.01	0.12	0.00	0	500.0
R2030	On 02/02/2023	Bond Future			10.74870		86.89138		10.69255	87.13925		9.92	0.00	0.00	0	5,200.0

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R2030	On	02/02/2023	Bond Future	8.81	Call	113.58000	0.11358	129.52000	0.12952	113.580	9.93	0.05	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.08	Call	179.37000	0.17937	202.81000	0.20281	179.370	9.76	0.08	0.00	0	388.0
R2030	On	02/02/2023	Bond Future	9.66	Put	5,434.46000	5.43446	5,236.81000	5.23681	5,434.460	9.52	0.82	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	9.83	Call	613.94000	0.61394	675.62000	0.67562	613.940	9.56	0.22	0.00	0	388.0
R2030	On	02/02/2023	Bond Future	9.94	Put	4,386.35000	4.38635	4,208.20000	4.20820	4,386.350	9.58	0.75	0.00	0	102.0
R2030	On	02/02/2023	Bond Future	11.16	Put	1,420.59000	1.42059	1,340.82000	1.34082	1,420.590	10.55	0.36	0.00	0	388.0
R2030	On	02/02/2023	Bond Future	11.35	Call	3,766.75000	3.76675	3,947.06000	3.94706	3,766.750	10.74	0.69	0.00	0	5,000.0
R2030	On	02/02/2023	Bond Future	11.55	Call	4,387.46000	4.38746	4,579.11000	4.57911	4,387.460	10.95	0.74	0.00	0	5,000.0
R2030	On	04/05/2023	Bond Future			10.87061	88.68510	10.84603	88.79034		9.36	0.00	0.00	0	0.0
R2030	On	04/05/2023	Bond Future	9.03	Call	330.56000	0.33056	345.12000	0.34512	330.560	9.09	0.11	0.00	0	388.0
R2030	On	04/05/2023	Bond Future	9.58	Call	650.94000	0.65094	675.56000	0.67556	650.940	8.92	0.19	0.00	0	150.0
R2030	On	04/05/2023	Bond Future	9.67	Call	733.02000	0.73302	759.83000	0.75983	733.020	8.95	0.21	0.00	0	479.0
R2030	On	04/05/2023	Bond Future	9.78	Call	842.80000	0.84280	872.38000	0.87238	842.800	8.98	0.24	0.00	0	388.0
R2030	On	04/05/2023	Bond Future	10.00	Call	1,096.90000	1.09690	1,132.35000	1.13235	1,096.900	9.04	0.29	0.00	0	1,080.0
R2030	On	04/05/2023	Bond Future	10.42	Call	1,756.34000	1.75634	1,804.01000	1.80401	1,756.340	9.31	0.40	0.00	0	479.0
R2030	On	04/05/2023	Bond Future	10.65	Call	2,206.25000	2.20625	2,260.60000	2.26060	2,206.250	9.49	0.46	0.00	0	350.0
R2030	On	04/05/2023	Bond Future	11.34	Put	1,904.11000	1.90411	1,871.02000	1.87102	1,904.110	10.11	0.37	0.00	0	150.0
R2030	On	04/05/2023	Bond Future	11.62	Put	1,541.29000	1.54129	1,514.05000	1.51405	1,541.290	10.38	0.32	0.00	0	388.0
R2030	On	04/05/2023	Bond Future	12.04	Put	1,117.78000	1.11778	1,097.76000	1.09776	1,117.780	10.78	0.24	0.00	0	1,080.0
R2030	On	04/05/2023	Bond Future	12.50	Put	784.11000	0.78411	770.04000	0.77004	784.110	11.22	0.18	0.00	0	479.0
R2030	On	04/05/2023	Bond Future	12.57	Put	731.06000	0.73106	717.84000	0.71784	731.060	11.22	0.17	0.00	0	350.0
R2030	On	03/08/2023	Bond Future			10.99850	86.53178	11.00356	86.51081		8.92	0.00	0.00	0	0.0
R2030	On	03/08/2023	Bond Future	10.40	Call	1,746.50000	1.74650	1,742.80000	1.74280	1,746.500	8.68	0.38	0.00	0	1,012.0
R2030	On	03/08/2023	Bond Future	10.65	Call	2,198.56000	2.19856	2,193.86000	2.19386	2,198.560	8.85	0.44	0.00	0	350.0
R2030	On	03/08/2023	Bond Future	12.59	Put	1,040.36000	1.04036	1,048.54000	1.04854	1,040.360	10.55	0.21	0.00	0	1,012.0
R2030	On	03/08/2023	Bond Future	12.89	Put	829.28000	0.82928	836.35000	0.83635	829.280	10.69	0.17	0.00	0	350.0
R2030	On	02/11/2023	Bond Future			11.14058	88.28060	11.17061	88.16015		8.28	0.00	0.00	0	0.0
R2030	On	31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2032	On	03/11/2022	Bond Future			11.06759	84.66275	11.00160	85.00099		11.42	0.00	7,111,671.00	84	170,413.0
R2032	On	03/11/2022	Bond Future	9.31	Call	0.28000	0.00028	0.52000	0.00052	0.280	9.23	0.00	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	9.36	Call	0.40000	0.00040	0.73000	0.00073	0.400	9.22	0.00	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	9.46	Call	0.79000	0.00079	1.40000	0.00140	0.790	9.21	0.00	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	9.92	Call	17.87000	0.01787	26.70000	0.02670	17.870	9.54	0.02	0.00	0	750.0
R2032	On	03/11/2022	Bond Future	10.11	Put	5,148.51000	5.14851	4,832.40000	4.83240	5,148.510	9.97	0.95	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	10.16	Put	4,889.94000	4.88994	4,578.84000	4.57884	4,889.940	10.08	0.94	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	10.21	Call	95.30000	0.09530	128.12000	0.12812	95.300	10.20	0.07	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	10.49	Put	3,329.92000	3.32992	3,068.03000	3.06803	3,329.920	10.84	0.82	0.00	0	454.0
R2032	On	03/11/2022	Bond Future	10.56	Put	3,038.77000	3.03877	2,790.29000	2.79029	3,038.770	11.00	0.78	0.00	0	180.0
R2032	On	03/11/2022	Bond Future	10.67	Call	548.02000	0.54802	660.11000	0.66011	548.020	11.24	0.27	0.00	0	750.0
R2032	On	03/11/2022	Bond Future	11.45	Put	724.90000	0.72490	644.08000	0.64408	724.900	12.89	0.30	0.00	0	7,500.0
R2032	On	03/11/2022	Bond Future	11.55	Put	601.32000	0.60132	533.11000	0.53311	601.320	13.09	0.25	0.00	0	500.0
R2032	On	03/11/2022	Bond Future	12.30	Put	130.70000	0.13070	114.97000	0.11497	130.700	14.46	0.07	0.00	0	750.0

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			11.21587		86.23000		11.15757	86.52138		11.83	0.00	0.00	0	18.0
R2032	On 02/02/2023	Bond Future	9.31	Call	123.13000		0.12313		141.43000	0.14143	123.130	11.12	0.05	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	169.03000		0.16903		192.83000	0.19283	169.030	11.09	0.07	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	382.23000		0.38223		428.12000	0.42812	382.230	11.00	0.14	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	6,077.63000		6.07763	5,849.37000	5.84937	6,077.630		11.09	0.81	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	648.13000		0.64813		716.13000	0.71613	648.130	11.13	0.20	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	4,683.78000		4.68378	4,485.15000	4.48515	4,683.780		11.31	0.72	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	1,295.67000		1.29567	1,404.82000	1.40482	1,295.670		11.47	0.34	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,393.43000		1.39343	1,314.14000	1.31414	1,393.430		12.84	0.31	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	552.25000		0.55225	517.97000	0.51797	552.250		13.95	0.14	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			11.33658		83.84501	11.30482	83.99996			11.82	0.00	0.00	0	0.0
R2032	On 04/05/2023	Bond Future	10.62	Call	1,613.92000		1.61392	1,672.96000	1.67296	1,613.920		11.47	0.34	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	11.37	Call	3,293.99000		3.29399	3,383.37000	3.38337	3,293.990		12.22	0.53	0.00	0	400.0
R2032	On 04/05/2023	Bond Future	13.43	Put	625.38000		0.62538	609.96000	0.60996	625.380		14.05	0.13	0.00	0	400.0
R2032	On 03/08/2023	Bond Future			11.45718		85.59868	11.44962	85.63469			10.90	0.00	0.00	0	2,600.0
R2032	On 03/08/2023	Bond Future	11.90	Call	4,750.72000		4.75072	4,778.30000	4.77830	4,750.720		11.52	0.61	0.00	0	5,000.0
R2032	On 02/11/2023	Bond Future			11.59878		83.16896	11.61159	83.10951			10.60	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future			11.35468		85.43252	11.28835	85.81660			12.99	0.00	0.00	0	61,647.0
R2035	On 03/11/2022	Bond Future	9.82	Call	5.18000		0.00518	8.10000	0.00810	5.180		11.71	0.00	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	62.11000		0.06211	85.26000	0.08526	62.110		12.02	0.04	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,898.50000		4.89850	4,569.14000	4.56914	4,898.500		12.34	0.89	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,855.28000		2.85528	2,608.69000	2.60869	2,855.280		12.97	0.70	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	829.56000		0.82956	980.87000	0.98087	829.560		13.07	0.33	0.00	0	976.0
R2035	On 03/11/2022	Bond Future	12.68	Put	100.18000		0.10018	87.21000	0.08721	100.180		15.66	0.05	0.00	0	976.0
R2035	On 02/02/2023	Bond Future			11.49954		87.01404	11.43992	87.35158			13.55	0.00	0.00	0	106,331.0
R2035	On 02/02/2023	Bond Future	9.81	Call	208.14000		0.20814	237.72000	0.23772	208.140		12.42	0.07	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	244.33000		0.24433	278.01000	0.27801	244.330		12.42	0.08	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	524.48000		0.52448	585.74000	0.58574	524.480		12.48	0.16	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	952.31000		0.95231	1,046.22000	1.04622	952.310		12.80	0.25	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	5,921.42000		5.92142	5,679.87000	5.67987	5,921.420		12.82	0.75	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,734.84000		1.73484	1,873.94000	1.87394	1,734.840		13.29	0.37	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	4,292.79000		4.29279	4,095.48000	4.09548	4,292.790		13.30	0.62	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	1,887.81000		1.88781	1,783.74000	1.78374	1,887.810		14.58	0.35	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	565.39000		0.56539	530.51000	0.53051	565.390		16.30	0.13	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.61225		84.30196	11.57580	84.50433			13.67	0.00	0.00	0	0.0
R2035	On 04/05/2023	Bond Future	9.85	Call	517.14000		0.51714	547.58000	0.54758	517.140		12.74	0.13	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,089.18000		1.08918	1,142.39000	1.14239	1,089.180		12.86	0.23	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,361.97000		1.36197	1,424.08000	1.42408	1,361.970		13.00	0.27	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,528.58000		2.52858	2,620.80000	2.62080	2,528.580		13.58	0.41	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	2,062.61000		2.06261	2,009.99000	2.00999	2,062.610		15.20	0.30	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	1,232.42000		1.23242	1,199.81000	1.19981	1,232.420		16.11	0.20	0.00	0	491.0

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			11.72625		86.06489		11.71086	86.14865		12.71	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.86097		83.29974		11.86273	83.29036		12.61	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 03/11/2022	Bond Future			11.48901		81.57232		11.43263	81.90273		13.87	0.00	0.00	0	65,201.0
R2037	On 02/02/2023	Bond Future			11.62324		78.82652		11.57352	79.11204		15.27	0.00	382,308,622.00	4,850	76,247.0
R2037	On 02/02/2023	Bond Future	11.10	Call	1,644.45000		1.64445		1,757.83000	1.75783	1,644.450	15.04	0.35	0.00	0	636.0
R2037	On 02/02/2023	Bond Future	11.97	Put	2,222.77000		2.22277		2,126.73000	2.12673	2,222.770	16.42	0.38	0.00	0	636.0
R2037	On 04/05/2023	Bond Future			11.73670		80.45461		11.70888	80.61150		14.67	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,952.87000		1.95287		2,015.05000	2.01505	1,952.870	14.11	0.35	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,913.72000		3.91372		4,006.34000	4.00634	3,913.720	15.04	0.53	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	13.73	Put	885.48000		0.88548		868.26000	0.86826	885.480	17.40	0.15	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.85378		77.87917		11.84591	77.92272		14.40	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.97735		79.45301		11.98558	79.40831		13.57	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 03/11/2022	Bond Future			11.57148		83.39144		11.50981	83.78003		14.71	0.00	0.00	0	52,281.0
R2040	On 03/11/2022	Bond Future	10.60	Call	101.10000		0.10110		133.24000	0.13324	101.100	13.67	0.06	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	10.70	Call	152.21000		0.15221		196.29000	0.19629	152.210	13.80	0.08	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.20	Call	777.77000		0.77777		917.26000	0.91726	777.770	14.62	0.30	0.00	0	1,078.0
R2040	On 03/11/2022	Bond Future	11.30	Call	997.37000		0.99737		1,160.20000	1.16020	997.370	14.80	0.35	0.00	0	1,600.0
R2040	On 03/11/2022	Bond Future	12.52	Put	277.45000		0.27745		246.19000	0.24619	277.450	17.03	0.11	0.00	0	1,078.0
R2040	On 02/02/2023	Bond Future			11.70168		80.42895		11.64606	80.77257		16.23	0.00	0.00	0	64,540.0
R2040	On 02/02/2023	Bond Future	10.21	Call	348.03000		0.34803		390.45000	0.39045	348.030	14.88	0.10	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	10.96	Call	1,275.29000		1.27529		1,385.56000	1.38556	1,275.290	15.42	0.28	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	1,771.64000		1.77164		1,908.09000	1.90809	1,771.640	15.74	0.36	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.07	Put	2,315.05000		2.31505		2,200.66000	2.20066	2,315.050	17.19	0.37	0.00	0	621.0
R2040	On 02/02/2023	Bond Future	12.27	Put	1,924.67000		1.92467		1,826.99000	1.82699	1,924.670	17.53	0.32	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.81171		82.09033		11.77658	82.30363		15.60	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future	10.17	Call	684.99000		0.68499		722.17000	0.72217	684.990	14.53	0.15	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,400.02000		1.40002		1,462.84000	1.46284	1,400.020	14.73	0.26	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,752.15000		1.75215		1,825.26000	1.82526	1,752.150	14.90	0.30	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.48	Call	3,117.72000		3.11772		3,222.22000	3.22222	3,117.720	15.57	0.44	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.78	Put	2,121.17000		2.12117		2,070.10000	2.07010	2,121.170	17.46	0.28	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	1,339.86000		1.33986		1,306.79000	1.30679	1,339.860	18.43	0.19	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.92503		79.29876		11.90848	79.39744		15.35	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			12.04400		80.90126		12.04232	80.91110		14.47	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.56216		80.26238		11.50026	80.65991		15.60	0.00	0.00	0	73,454.0
R2044	On 03/11/2022	Bond Future	10.60	Call	106.15000		0.10615		139.79000	0.13979	106.150	14.51	0.06	0.00	0	1,900.0
R2044	On 03/11/2022	Bond Future	11.30	Call	1,039.82000		1.03982		1,208.81000	1.20881	1,039.820	15.70	0.36	0.00	0	1,900.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 02/02/2023	Bond Future			11.68473		77.36716		11.62844	77.72185		17.24	0.00	0.00	0	31,719.0
R2044	On 02/02/2023	Bond Future	12.00	Put	2,480.39000		2.48039		2,357.64000	2.35764	2,480.390	18.14	0.39	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.78788		78.96536		11.75081	79.19514		16.59	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	4,326.00000		4.32600		4,225.48000	4.22548	4,326.000	16.96	0.48	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	3,646.89000		3.64689		3,559.52000	3.55952	3,646.890	17.35	0.43	0.00	0	4,115.0
R2044	On 03/08/2023	Bond Future			11.89380		76.23363		11.87410	76.35366		16.34	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			12.00465		77.77422		11.99880	77.80927		15.42	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.48318		79.24778		11.42109	79.65838		16.21	0.00	101,912,645.08	1,286	248,814.0
R2048	On 03/11/2022	Bond Future	10.60	Call	143.35000		0.14335		186.52000	0.18652	143.350	15.07	0.08	0.00	0	950.0
R2048	On 03/11/2022	Bond Future	11.30	Call	1,258.37000		1.25837		1,451.84000	1.45184	1,258.370	16.31	0.40	0.00	0	950.0
R2048	On 02/02/2023	Bond Future			11.59851		80.75167		11.54177	81.12002		16.97	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future	10.40	Call	622.58000		0.62258		690.88000	0.69088	622.580	15.75	0.16	0.00	0	2,700.0
R2048	On 02/02/2023	Bond Future	11.10	Call	1,931.77000		1.93177		2,080.49000	2.08049	1,931.770	16.72	0.36	0.00	0	2,700.0
R2048	On 04/05/2023	Bond Future			11.69496		77.95494		11.65674	78.19910		17.25	0.00	0.00	0	0.0
R2048	On 03/08/2023	Bond Future			11.79455		79.54772		11.77298	79.68324		16.10	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.90047		76.73369		11.89224	76.78454		16.05	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.34364		65.99716		11.27684	66.33564		14.65	0.00	0.00	0	19,019.0
R209	On 03/11/2022	Bond Future	9.25	Call	0.13000		0.00013		0.24000	0.00024	0.130	13.24	0.00	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	10.00	Call	11.88000		0.01188		17.79000	0.01779	11.880	13.19	0.01	0.00	0	7,750.0
R209	On 03/11/2022	Bond Future	10.00	Put	7,321.47000		7.32147		6,988.90000	6.98890	7,321.470	13.19	0.99	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,420.15000		2.42015		2,206.99000	2.20699	2,420.150	14.65	0.69	0.00	0	6,000.0
R209	On 03/11/2022	Bond Future	12.00	Put	392.57000		0.39257		344.45000	0.34445	392.570	16.49	0.19	0.00	0	7,750.0
R209	On 02/02/2023	Bond Future			11.46857		67.21886		11.40765	67.52215		15.33	0.00	0.00	0	2,066.0
R209	On 04/05/2023	Bond Future			11.57057		65.45099		11.53009	65.64933		15.44	0.00	0.00	0	1,250.0
R209	On 04/05/2023	Bond Future	10.00	Call	580.25000		0.58025		616.14000	0.61614	580.250	14.38	0.16	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,813.63000		4.81363		4,698.50000	4.69850	4,813.630	15.11	0.62	0.00	0	7,500.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,681.27000		1.68127		1,632.37000	1.63237	1,681.270	17.23	0.28	0.00	0	7,500.0
R209	On 03/08/2023	Bond Future			11.67118		66.81992		11.64901	66.92687		14.40	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.78653		65.01903		11.77937	65.05300		14.23	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			230.65830		230.65830		229.60973	229.60973			0.00	0.00	0	732.0
R210	On 02/02/2023	Bond Future			234.98467		234.98467		233.77295	233.77295			0.00	0.00	0	300.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 04/05/2023	Bond Future			236.75648	236.75648		235.13012	235.13012			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			241.75518	241.75518		239.75454	239.75454			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			243.45784	243.45784		241.14067	241.14067			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.94078	80.15701		10.87501	80.46081		10.79	0.00	3,927,693.49	49	33,963.0
R213	On 03/11/2022	Bond Future	9.13	Call	0.05000	0.00005		0.09000	0.00009	0.050	8.07	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	0.07000	0.00007		0.15000	0.00015	0.070	8.05	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	5,306.53000	5.30653	5,011.78000	5.01178	5,306.530	8.94	0.98	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	4,638.10000	4.63810	4,353.12000	4.35312	4,638.100	9.36	0.96	0.00	0.00	0	200.0
R213	On 03/11/2022	Bond Future	10.19	Put	3,699.81000	3.69981	3,438.56000	3.43856	3,699.810	9.95	0.89	0.00	0.00	0	476.0
R213	On 03/11/2022	Bond Future	10.37	Put	2,978.62000	2.97862	2,745.50000	2.74550	2,978.620	10.44	0.81	0.00	0.00	0	200.0
R213	On 02/02/2023	Bond Future			11.09408	81.64082		11.03643	81.89998		11.08	0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future	9.16	Call	112.60000	0.11260		128.95000	0.12895	112.600	10.70	0.05	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	5,566.39000	5.56639	5,361.62000	5.36162	5,566.390	10.54	0.82	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	4,301.84000	4.30184	4,122.80000	4.12280	4,301.840	10.73	0.73	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	981.85000	0.98185	1,068.65000	1.06865	981.850	10.79	0.30	0.00	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	766.08000	0.76608	720.37000	0.72037	766.080	12.72	0.21	0.00	0.00	0	912.0
R213	On 04/05/2023	Bond Future			11.21148	79.76953		11.18168	79.90020		10.96	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			11.33113	81.43724		11.32707	81.45459		10.06	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.47758	79.53028		11.49504	79.45770		9.74	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.48600	63.42541		11.42402	63.75301		16.10	0.00	5,074,032.80	80	25,360.0
R214	On 02/02/2023	Bond Future			11.60710	64.59954		11.55054	64.89336		16.87	0.00	0.00	0	64,507.0
R214	On 04/05/2023	Bond Future			11.70099	62.63116		11.66307	62.82540		17.08	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.79489	63.94085		11.77371	64.04782		15.95	0.00	0.00	0	0.0
R214	On 02/11/2023	Bond Future			11.90419	61.93403		11.89643	61.97262		15.87	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :													564,117,791.13	6,414	1 490 410.0
Grand Total:													564,117,791.13	6,414	1 490 410.0