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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2022

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	831.61700	831.61700	829.87600	829.87600					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	845.79000	845.79000	844.02500	844.02500					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	861.92300	861.92300	860.13200	860.13200					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	879.54700	879.54700	877.72500	877.72500					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	895.69100	895.69100	893.83400	893.83400					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	957.75500	957.75500	957.07200	957.07200					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	974.07900	974.07900	973.39100	973.39100					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	992.65900	992.65900	991.96600	991.96600					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,012.95600	1,012.95600	1,012.25600	1,012.25600					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,031.54800	1,031.54800	1,030.83400	1,030.83400					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	843.56900	843.56900	841.96500	841.96500					0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	857.94600	857.94600	856.32100	856.32100					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	874.31100	874.31100	872.66200	872.66200					0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	892.18900	892.18900		890.51100	890.51100			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	908.56400	908.56400		906.85500	906.85500			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	12.14834	73.47422		12.18126	73.31779			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.34924	74.74475		12.38322	74.58734			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.52253	72.39801		12.55752	72.23955			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.68031	73.90022		12.71643	73.74011			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.88615	71.47966		12.92397	71.31618			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	12.46338	71.54139		12.50599	71.30740			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.63928	72.77983		12.68334	72.54345			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.79850	69.92555		12.84401	69.68659			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.93963	71.37985		12.98664	71.13750			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.12162	68.44190		13.17073	68.19469			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	831.83100	831.83100		830.27500	830.27500			0.00	16,636,620.00	2	870.00
GOVI	On 02/02/2023	GOVI	846.00800	846.00800		844.43200	844.43200			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	862.14600	862.14600		860.54700	860.54700			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	879.77400	879.77400		878.14800	878.14800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	895.92200	895.92200		894.26500	894.26500			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	167.00381	167.00381		166.73623	166.73623			0.00	33,400,762.00	200	7,366.00
I2025	On 02/02/2023	Bond Future	168.17422	168.17422		167.92283	167.92283			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	171.42378	171.42378		171.17185	171.17185			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	173.18996	173.18996		172.95384	172.95384			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.40493	176.40493		176.16368	176.16368			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	121.83503	121.83503		121.41180	121.41180			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	123.94136	123.94136		123.51356	123.51356			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	125.02479	125.02479		124.60440	124.60440			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	127.61148	127.61148		127.18484	127.18484			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	128.62229	128.62229		128.20073	128.20073			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	114.49179	114.49179		113.80268	113.80268			0.00	0.00	0	1,287.00
I2033	On 02/02/2023	Bond Future	116.47096	116.47096		115.77234	115.77234			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	117.32333	117.32333		116.62754	116.62754			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.75035	119.75035		119.04254	119.04254			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.52533	120.52533		119.81831	119.81831			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	129.21568	129.21568		128.67211	128.67211			0.00	0.00	0	5,518.00
I2038	On 02/02/2023	Bond Future	129.51839	129.51839		128.98745	128.98745			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	132.02183	132.02183		131.48409	131.48409			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	132.75131	132.75131		132.22483	132.22483			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.21504	135.21504		134.67833	134.67833			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	115.81662	115.81662		114.78661	114.78661			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	117.81903	117.81903		116.77388	116.77388			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	118.03604	118.03604		116.99340	116.99340			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	120.47960	120.47960		119.41754	119.41754			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	120.58145	120.58145		119.52052	119.52052			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	119.16250	119.16250		117.80911	117.80911			0.00	0.00	0	11,715.00
I2050	On 02/02/2023	Bond Future	119.07649	119.07649		117.72534	117.72534			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	121.37799	121.37799		120.00365	120.00365			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	121.66608	121.66608		120.28750	120.28750			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.92419	123.92419		122.51931	122.51931			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	324.47200	324.47200		322.86400	322.86400			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	330.08100	330.08100		328.44700	328.44700			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	336.45400	336.45400		334.79200	334.79200			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	343.40900	343.40900		341.71500	341.71500			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	349.78600	349.78600		348.06000	348.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.84500	94.15500		5.84500	94.15500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.47500	93.52500		6.50500	93.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.58000	93.42000		6.61000	93.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.96500	93.03500		7.02500	92.97500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.06000	92.94000		7.12000	92.88000			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		7.36000	92.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.45000	92.55000		7.49000	92.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.86500	92.13500		7.91500	92.08500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.98500	92.01500		8.05500	91.94500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.00000	92.00000		8.07000	91.93000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.99000	92.01000		8.07000	91.93000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.98500	92.01500		8.07500	91.92500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.99246	109.08934		9.06252	108.84535		5.00	0.00	2,509,054.82	23	64,267.00
R186	On 03/11/2022	Bond Future	8.23	Call	131.49000	0.13149		115.55000	0.11555	131.490	4.68	0.12	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,100.81000	1.10081	1,270.23000	1.27023	1,100.810		4.94	0.54	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.15768	105.65285		9.23262	105.40710		5.23	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.27767	107.67345		9.35799	107.42592		5.02	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.36217	104.57773		9.44884	104.32740		4.98	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.54385	106.49405		9.63898	106.23865		4.68	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			337.73357	337.73357		337.31112	337.31112			0.00	8,443,339.25	25	831.00
R197	On 02/02/2023	Bond Future			334.65272	334.65272		334.32903	334.32903			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			341.12214	341.12214		340.80093	340.80093			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.95061	338.95061		338.71896	338.71896			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.23989	345.23989		345.00244	345.00244			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			250.35798	250.35798		248.76260	248.76260			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			249.94825	249.94825		248.38320	248.38320			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			254.77862	254.77862		253.18972	253.18972			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.14632	255.14632		253.57733	253.57733			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			259.88177	259.88177		258.28258	258.28258			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			7.36143	101.58045		7.33606	101.58819		0.36	0.00	39,819,536.40	392	23,960.00
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			10.43773	89.98760		10.44904	89.93565		8.75	0.00	0.00	0	66,735.00
R2030	On 03/11/2022	Bond Future	9.70	Call	218.05000	0.21805	277.09000	0.27709	218.050		7.82	0.14	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	847.83000	0.84783	941.28000	0.94128	847.830		8.33	0.38	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	201.00000	0.20100	243.58000	0.24358	201.000		10.37	0.10	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.60755	87.51618		10.61898	87.46537		9.14	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	152.40000	0.15240		156.83000	0.15683	152.400	9.08	0.07	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	236.91000	0.23691		243.14000	0.24314	236.910	8.93	0.10	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,935.36000	4.93536		5,029.74000	5.02974	4,935.360	8.73	0.79	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	769.56000	0.76956		823.13000	0.82313	769.560	8.76	0.26	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,938.09000	3.93809		4,053.26000	4.05326	3,938.090	8.79	0.71	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,237.06000	1.23706		1,357.67000	1.35767	1,237.060	9.77	0.32	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	4,240.34000	4.24034		4,300.21000	4.30021	4,240.340	9.96	0.73	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,890.60000	4.89060		4,939.77000	4.93977	4,890.600	10.17	0.77	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.75279	89.19103		10.76426	89.14161		8.79	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	385.22000	0.38522		398.73000	0.39873	385.220	8.56	0.13	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	739.75000	0.73975		772.88000	0.77288	739.750	8.36	0.22	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	817.82000	0.81782		866.10000	0.86610	817.820	8.33	0.23	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	926.96000	0.92696		990.55000	0.99055	926.960	8.31	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,206.52000	1.20652		1,274.56000	1.27456	1,206.520	8.38	0.31	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,896.86000	1.89686		1,992.71000	1.99271	1,896.860	8.56	0.42	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,372.34000	2.37234		2,472.61000	2.47261	2,372.340	8.72	0.49	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,653.09000	1.65309		1,790.67000	1.79067	1,653.090	9.30	0.34	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,325.70000	1.32570		1,452.12000	1.45212	1,325.700	9.56	0.29	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	951.02000	0.95102		1,056.54000	1.05654	951.020	9.96	0.22	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	661.53000	0.66153		744.50000	0.74450	661.530	10.40	0.16	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	626.27000	0.62627		694.32000	0.69432	626.270	10.47	0.15	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.88291	87.01261		10.89454	86.96408		8.72	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,935.54000	1.93554		2,094.90000	2.09490	1,935.540	8.34	0.40	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,406.54000	2.40654		2,586.40000	2.58640	2,406.540	8.47	0.46	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	938.31000	0.93831		1,076.81000	1.07681	938.310	10.10	0.19	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	770.65000	0.77065		837.62000	0.83762	770.650	10.36	0.16	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.05952	88.60680		11.07187	88.55701		8.25	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			10.88459	85.60524		10.90620	85.49321		10.72	0.00	1,027,262.88	12	157,145.00
R2032	On 03/11/2022	Bond Future	9.31	Call	11.71000	0.01171		17.68000	0.01768	11.710	9.36	0.01	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	14.55000	0.01455		21.53000	0.02153	14.550	9.35	0.01	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	22.15000	0.02215		31.58000	0.03158	22.150	9.34	0.02	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	121.29000	0.12129		161.44000	0.16144	121.290	9.30	0.08	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,380.66000	4.38066		4,554.77000	4.55477	4,380.660	9.43	0.87	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,146.46000	4.14646		4,324.27000	4.32427	4,146.460	9.49	0.85	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	320.01000	0.32001		389.24000	0.38924	320.010	9.55	0.17	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,771.93000	2.77193		2,974.46000	2.97446	2,771.930	9.90	0.70	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,524.88000	2.52488		2,729.29000	2.72929	2,524.880	10.00	0.66	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,045.51000	1.04551		1,138.05000	1.13805	1,045.510	10.18	0.39	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	638.73000	0.63873		768.80000	0.76880	638.730	11.49	0.24	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	538.57000	0.53857		656.07000	0.65607	538.570	11.66	0.21	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	140.64000	0.14064		185.58000	0.18558	140.640	12.89	0.06	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future			11.04948	87.06518		11.07165	86.95326		10.98	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	183.24000	0.18324		196.35000	0.19635	183.240	10.28	0.07	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	246.44000	0.24644		261.52000	0.26152	246.440	10.25	0.09	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	527.49000	0.52749		568.62000	0.56862	527.490	10.17	0.17	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,441.01000	5.44101		5,610.23000	5.61023	5,441.010	10.26	0.77	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	861.87000	0.86187		920.47000	0.92047	861.870	10.30	0.25	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,138.66000	4.13866		4,325.86000	4.32586	4,138.660	10.48	0.66	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,634.95000	1.63495		1,714.79000	1.71479	1,634.950	10.64	0.39	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,204.45000	1.20445		1,347.05000	1.34705	1,204.450	11.99	0.27	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	485.53000	0.48553		566.59000	0.56659	485.530	13.09	0.12	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.18862	84.57015		11.21131	84.45841		11.20	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,826.78000	1.82678		1,914.02000	1.91402	1,826.780	10.67	0.37	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,626.90000	3.62690		3,717.93000	3.71793	3,626.900	11.33	0.56	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	555.68000	0.55568		601.82000	0.60182	555.680	13.41	0.12	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.30935	86.30656		11.33265	86.19446		10.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,285.04000	5.28504		5,368.78000	5.36878	5,285.040	11.35	0.64	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.47813	83.73171		11.50260	83.61717		10.66	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			11.17213	86.49567		11.20338	86.31231		12.12	0.00	17,558,621.01	203	59,459.00
R2035	On 03/11/2022	Bond Future	9.82	Call	41.59000	0.04159		52.92000	0.05292	41.590	10.88	0.03	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	217.40000	0.21740		266.67000	0.26667	217.400	10.90	0.11	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,137.41000	4.13741		4,388.86000	4.38886	4,137.410	11.20	0.79	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,386.93000	2.38693		2,650.17000	2.65017	2,386.930	11.73	0.58	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,467.48000	1.46748		1,544.87000	1.54487	1,467.480	11.82	0.45	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	127.81000	0.12781		186.86000	0.18686	127.810	14.38	0.05	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.33160	87.96987		11.36382	87.78528		12.59	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	305.61000	0.30561		329.01000	0.32901	305.610	11.51	0.10	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	354.47000	0.35447		379.31000	0.37931	354.470	11.51	0.11	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	718.55000	0.71855		748.11000	0.74811	718.550	11.56	0.20	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,245.54000	1.24554		1,272.05000	1.27205	1,245.540	11.87	0.30	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,265.25000	5.26525		5,475.79000	5.47579	5,265.250	11.89	0.70	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,163.71000	2.16371		2,174.68000	2.17468	2,163.710	12.33	0.43	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,769.30000	3.76930		3,964.41000	3.96441	3,769.300	12.35	0.57	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,639.09000	1.63909		1,771.02000	1.77102	1,639.090	13.61	0.31	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	500.89000	0.50089		561.65000	0.56165	500.890	15.30	0.11	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.46032	85.15015		11.49342	84.96431		13.00	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	647.67000	0.64767		682.61000	0.68261	647.670	12.12	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,282.88000	1.28288		1,351.29000	1.35129	1,282.880	12.09	0.26	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,574.97000	1.57497		1,659.67000	1.65967	1,574.970	12.16	0.30	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,839.53000	2.83953		2,935.50000	2.93550	2,839.530	12.64	0.45	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,778.59000	1.77859		1,983.87000	1.98387	1,778.590	14.20	0.27	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,052.52000	1.05252		1,201.61000	1.20161	1,052.520	15.10	0.17	0.00	0	491.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2023	Bond Future			11.57432	86.89704		11.60843	86.70918		12.64	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.73204	83.99074		11.76764	83.79912		12.73	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			11.32910	82.51479		11.36018	82.33031		12.94	0.00	3,960,709.92	48	66,051.00
R2037	On 02/02/2023	Bond Future			11.47786	79.66569		11.50985	79.47990		14.20	0.00	0.00	0	71,477.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,938.56000	1.93856	2,026.80000	2.02680	1,938.560	13.63	0.40	0.00	0	636.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,907.62000	1.90762	2,131.34000	2.13134	1,907.620	14.93	0.34	0.00	0	636.00	
R2037	On 04/05/2023	Bond Future			11.60680	81.19116		11.63964	81.00399		13.96	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,183.33000	2.18333	2,274.49000	2.27449	2,183.330	13.20	0.38	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,260.16000	4.26016	4,347.26000	4.34726	4,260.160	14.00	0.56	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	808.81000	0.80881	891.40000	0.89140	808.810	16.62	0.13	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.72451	78.59902		11.75833	78.40975		14.32	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.87018	80.03860		11.90539	79.84549		13.69	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			11.40987	84.41602		11.45108	84.15283		13.70	0.00	0.00	0	61,795.00
R2040	On 03/11/2022	Bond Future	10.10	Call	54.50000	0.05450	67.86000	0.06786	54.500	12.28	0.03	5,915,712.58	2,250	0.00	
R2040	On 03/11/2022	Bond Future	10.60	Call	297.45000	0.29745	353.46000	0.35346	297.450	12.38	0.13	17,743,766.97	1,600	1,600.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	403.78000	0.40378	465.81000	0.46581	403.780	12.50	0.17	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	10.80	Call	535.54000	0.53554	603.85000	0.60385	535.540	12.62	0.21	39,343,280.79	2,250	0.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	1,366.76000	1.36676	1,441.90000	1.44190	1,366.760	13.18	0.40	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	11.30	Call	1,656.36000	1.65636	1,724.34000	1.72434	1,656.360	13.35	0.46	61,375,096.69	1,600	1,600.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	314.29000	0.31429	440.12000	0.44012	314.290	15.55	0.11	0.00	0	1,078.00	
R2040	On 02/02/2023	Bond Future			11.55359	81.34898		11.59610	81.08319		15.05	0.00	0.00	0	64,040.00
R2040	On 02/02/2023	Bond Future	10.21	Call	473.71000	0.47371	501.95000	0.50195	473.710	13.75	0.13	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	1,592.74000	1.59274	1,610.52000	1.61052	1,592.740	14.26	0.33	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	2,163.68000	2.16368	2,167.98000	2.16798	2,163.680	14.57	0.40	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	2,049.80000	2.04980	2,242.20000	2.24220	2,049.800	16.00	0.34	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,705.22000	1.70522	1,878.23000	1.87823	1,705.220	16.34	0.29	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.67801	82.90692		11.72176	82.63827		14.80	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	823.46000	0.82346	865.99000	0.86599	823.460	13.78	0.17	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,585.51000	1.58551	1,674.00000	1.67400	1,585.510	13.76	0.28	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,968.46000	1.96846	2,060.38000	2.06038	1,968.460	13.91	0.33	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,421.48000	3.42148	3,518.78000	3.51878	3,421.480	14.46	0.48	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,850.79000	1.85079	2,106.74000	2.10674	1,850.790	16.27	0.26	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,159.04000	1.15904	1,351.22000	1.35122	1,159.040	17.23	0.17	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.79162	80.09970		11.83675	79.82735		15.23	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.93114	81.56667		11.97806	81.28897		14.57	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			11.38759	81.39224		11.42847	81.12521		14.51	0.00	0.00	0	72,273.00

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	10.10	Call	58.38000	0.05838		73.23000	0.07323	58.380	13.02	0.03	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	10.60	Call	320.27000	0.32027		381.24000	0.38124	320.270	13.12	0.14	0.00	0	1,600.00
R2044	On 03/11/2022	Bond Future	10.80	Call	575.08000	0.57508		648.80000	0.64880	575.080	13.37	0.22	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,756.39000	1.75639		1,828.58000	1.82858	1,756.390	14.14	0.47	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.52218	78.39889		11.56434	78.12909		15.97	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future			11.63818	79.90038		11.68155	79.62755		15.72	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			11.74361	77.15675		11.78831	76.88007		16.20	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.87297	78.56982		11.91940	78.28771		15.51	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			11.31651	80.35866		11.36112	80.05860		15.06	0.00	64,286,928.00	800	258,411.00
R2048	On 03/11/2022	Bond Future	10.60	Call	423.29000	0.42329		457.60000	0.45760	423.290	13.95	0.17	12,629,062.02	950	950.00
R2048	On 03/11/2022	Bond Future	11.30	Call	2,089.29000	2.08929		2,076.25000	2.07625	2,089.290	15.16	0.51	38,473,698.59	950	950.00
R2048	On 02/02/2023	Bond Future			11.44355	81.76502		11.49517	81.42487		15.69	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	795.38000	0.79538		849.74000	0.84974	795.380	14.34	0.19	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,283.13000	2.28313		2,356.24000	2.35624	2,283.130	15.07	0.41	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.55264	78.87112		11.60284	78.54577		16.33	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.65190	80.45192		11.69776	80.15918		15.94	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.77584	77.51021		11.82659	77.19232		16.13	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			11.15188	66.97548		11.18270	66.81686		13.66	0.00	0.00	0	20,199.00
R209	On 03/11/2022	Bond Future	9.25	Call	3.14000	0.00314		4.79000	0.00479	3.140	12.29	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	73.71000	0.07371		88.97000	0.08897	73.710	12.24	0.05	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,404.98000	6.40498		6,578.86000	6.57886	6,404.980	12.24	0.95	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,994.34000	1.99434		2,221.73000	2.22173	1,994.340	13.23	0.57	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	376.97000	0.37697		492.77000	0.49277	376.970	15.02	0.16	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.28917	68.11772		11.32081	67.95793		14.23	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.40479	66.26868		11.43720	66.10769		14.67	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	729.90000	0.72990		762.72000	0.76272	729.900	13.66	0.19	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,276.47000	4.27647		4,520.53000	4.52053	4,276.470	14.06	0.58	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,426.23000	1.42623		1,595.66000	1.59566	1,426.230	16.08	0.25	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			11.50470	67.62916		11.53796	67.46636		14.31	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.63987	65.71974		11.67444	65.55362		14.35	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			229.43542	229.43542		228.52224	228.52224			0.00	0.00	0	732.00

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 02/02/2023	Bond Future	233.40218	233.40218		232.47838	232.47838			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future	234.78922	234.78922		233.88326	233.88326			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	239.64783	239.64783		238.72791	238.72791			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	240.86112	240.86112		239.95528	239.95528			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	10.75192	81.03341		10.76811	80.95779		10.11	0.00	1,053,434.33	13	34,268.00
R213	On 03/11/2022	Bond Future	9.13	Call	8.23000	0.00823	13.52000	0.01352	8.230	8.85	0.01	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	10.64000	0.01064	17.02000	0.01702	10.640	8.83	0.01	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,537.85000	4.53785	4,664.60000	4.66460	4,537.850	8.78	0.91	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,923.23000	3.92323	4,061.42000	4.06142	3,923.230	8.95	0.87	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,082.02000	3.08202	3,241.49000	3.24149	3,082.020	9.20	0.78	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,456.95000	2.45695	2,626.85000	2.62685	2,456.950	9.47	0.69	0	200.00
R213	On 02/02/2023	Bond Future	10.92270	82.41445		10.93924	82.33937		10.21	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	169.64000	0.16964	177.39000	0.17739	169.640	9.91	0.07	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,939.63000	4.93963	5,063.78000	5.06378	4,939.630	9.56	0.78	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,744.71000	3.74471	3,880.96000	3.88096	3,744.710	9.71	0.68	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,213.15000	1.21315	1,280.26000	1.28026	1,213.150	9.75	0.35	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	610.18000	0.61018	700.42000	0.70042	610.180	11.55	0.17	0	912.00
R213	On 04/05/2023	Bond Future	11.05946	80.43903		11.07627	80.36464		10.33	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.17954	82.08833		11.19674	82.01411		9.85	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.35439	80.04474		11.37250	79.96885		9.74	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	11.32610	64.27610		11.36669	64.05844		15.00	0.00	0.00	0	25,436.00
R214	On 02/02/2023	Bond Future	11.45938	65.37154		11.50117	65.15162		15.65	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future	11.56650	63.32442		11.60940	63.10196		16.22	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.66072	64.62343		11.70481	64.39782		15.84	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.78859	62.51293		11.83433	62.28286		15.99	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 :											364,176,886.25	11,318	437.000000000
Grand Total:											364,176,886.25	11,318	437.000000000