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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/08/2022

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	834.82400	834.82400	834.91900	834.91900					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	849.04000	849.04000	849.14200	849.14200					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	865.22100	865.22100	865.33200	865.33200					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	882.90000	882.90000	883.02000	883.02000					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	899.10800	899.10800	899.22800	899.22800					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	963.64000	963.64000	951.88900	951.88900					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	980.04900	980.04900	968.10500	968.10500					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	998.72700	998.72700	986.56300	986.56300					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,019.13400	1,019.13400	1,006.72900	1,006.72900					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,037.84300	1,037.84300	1,025.20800	1,025.20800					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	850.48500	850.48500	850.17300	850.17300					0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	864.96800	864.96800	864.65700	864.65700					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	881.45200	881.45200	881.14200	881.14200					0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	899.46300	899.46300		899.15300	899.15300			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	915.97400	915.97400		915.65800	915.65800			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	12.00432	74.16410		12.01176	74.12824			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.19920	75.44547		12.20685	75.40951			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.36642	73.11087		12.37424	73.07493			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.51781	74.62673		12.52584	74.59059			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.71638	72.21992		12.72480	72.18295			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	12.31981	72.33929		12.32704	72.29875			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.49003	73.59045		12.49745	73.54978			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.64336	70.75049		12.65096	70.70970			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.77862	72.22073		12.78641	72.17966			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.95368	69.29866		12.96183	69.25667			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	838.66500	838.66500		838.35800	838.35800			0.00	0.00	0	870.00
GOVI	On 02/02/2023	GOVI	852.94600	852.94600		852.64000	852.64000			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	869.20100	869.20100		868.89700	868.89700			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	886.96200	886.96200		886.65700	886.65700			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	903.24400	903.24400		902.93300	902.93300			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	167.25346	167.25346		167.15809	167.15809			0.00	0.00	0	7,366.00
I2025	On 02/02/2023	Bond Future	168.42543	168.42543		168.32974	168.32974			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	171.67693	171.67693		171.58084	171.58084			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	173.44460	173.44460		173.34843	173.34843			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.66480	176.66480		176.56660	176.56660			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	121.94346	121.94346		121.70305	121.70305			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	124.04989	124.04989		123.80627	123.80627			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	125.13292	125.13292		124.88573	124.88573			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	127.72010	127.72010		127.46865	127.46865			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	128.73163	128.73163		128.47635	128.47635			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	114.63441	114.63441		114.51014	114.51014			0.00	0.00	0	1,287.00
I2033	On 02/02/2023	Bond Future	116.61437	116.61437		116.48872	116.48872			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	117.46727	117.46727		117.34029	117.34029			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.89568	119.89568		119.76678	119.76678			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.67220	120.67220		120.54162	120.54162			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	129.74022	129.74022		129.71915	129.71915			0.00	0.00	0	5,518.00
I2038	On 02/02/2023	Bond Future	130.04960	130.04960		130.02938	130.02938			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	132.56104	132.56104		132.54149	132.54149			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	133.29832	133.29832		133.28021	133.28021			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.77275	135.77275		135.75396	135.75396			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	115.83588	115.83588		115.81668	115.81668			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	117.83689	117.83689		117.81824	117.81824			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	118.05171	118.05171		118.03368	118.03368			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	120.49394	120.49394		120.47633	120.47633			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	120.59386	120.59386		120.57739	120.57739			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	119.85605	119.85605		118.96470	118.96470			0.00	0.00	0	11,715.00
I2050	On 02/02/2023	Bond Future	119.78012	119.78012		118.87427	118.87427			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	122.09303	122.09303		121.17070	121.17070			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	122.39287	122.39287		121.45305	121.45305			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	124.66484	124.66484		123.70724	123.70724			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	325.32900	325.32900		324.76600	324.76600			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	330.94800	330.94800		330.37800	330.37800			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	337.33200	337.33200		336.75400	336.75400			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	344.30100	344.30100		343.71300	343.71300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	350.69600	350.69600		350.09600	350.09600			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.82500	94.17500		5.83500	94.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.47500	93.52500		6.46500	93.53500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.56000	93.44000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.01500	92.98500		6.96500	93.03500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.10000	92.90000		7.05000	92.95000			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			7.35000	92.65000		7.29000	92.71000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.50000	92.50000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.93500	92.06500		7.85500	92.14500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.03500	91.96500		7.96500	92.03500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.05000	91.95000		7.97000	92.03000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.05000	91.95000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.04500	91.95500		7.97500	92.02500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.87188	109.51095		8.86861	109.52241		5.00	0.00	547,554.75	5	64,280.00
R186	On 03/11/2022	Bond Future	8.23	Call	182.70000	0.18270		188.43000	0.18843	182.700	4.68	0.16	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	872.91000	0.87291		874.26000	0.87426	872.910	4.94	0.47	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.02795	106.08001		9.02417	106.09249		5.23	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.13762	108.10684		9.13321	108.12052		5.02	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.21023	105.01842		9.20516	105.03316		4.98	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.37729	106.94316		9.37180	106.95800		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			338.21315	338.21315		337.98413	337.98413			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			335.13493	335.13493		334.90467	334.90467			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			341.60782	341.60782		341.37602	341.37602			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			339.43724	339.43724		339.20455	339.20455			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			345.73661	345.73661		345.49905	345.49905			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			251.12202	251.12202		250.96779	250.96779			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			250.72166	250.72166		250.56657	250.56657			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			255.56253	255.56253		255.40664	255.40664			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.94065	255.94065		255.78407	255.78407			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			260.69159	260.69159		260.53185	260.53185			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			7.13134	101.65063		7.29941	101.59936		0.36	0.00	0.00	0	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			10.32479	90.50851		10.32676	90.49939		8.75	0.00	0.00	0	66,735.00
R2030	On 03/11/2022	Bond Future	9.70	Call	289.66000	0.28966		293.82000	0.29382	289.660	7.82	0.18	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,041.53000	1.04153		1,046.87000	1.04687	1,041.530	8.33	0.44	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	145.25000	0.14525		150.28000	0.15028	145.250	10.37	0.08	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.48916	88.04464		10.49108	88.03603		9.14	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	186.53000	0.18653		188.30000	0.18830	186.530	9.08	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	287.59000	0.28759		289.76000	0.28976	287.590	8.93	0.12	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,516.40000	4.51640		4,527.88000	4.52788	4,516.400	8.73	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	903.71000	0.90371		906.67000	0.90667	903.710	8.76	0.29	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,560.98000	3.56098		3,572.55000	3.57255	3,560.980	8.79	0.67	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,063.45000	1.06345		1,072.01000	1.07201	1,063.450	9.77	0.29	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	4,620.10000	4.62010		4,619.29000	4.61929	4,620.100	9.96	0.76	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	5,293.56000	5.29356		5,291.94000	5.29194	5,293.560	10.17	0.80	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.62868	89.72802		10.63052	89.72002		8.79	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	451.82000	0.45182		453.54000	0.45354	451.820	8.56	0.14	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	854.91000	0.85491		856.84000	0.85684	854.910	8.36	0.24	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	942.76000	0.94276		944.68000	0.94468	942.760	8.33	0.26	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,064.80000	1.06480		1,066.70000	1.06670	1,064.800	8.31	0.29	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,373.41000	1.37341		1,375.23000	1.37523	1,373.410	8.38	0.34	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,123.65000	2.12365		2,125.02000	2.12502	2,123.650	8.56	0.46	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,632.54000	2.63254		2,633.52000	2.63352	2,632.540	8.72	0.52	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,466.56000	1.46656		1,473.97000	1.47397	1,466.560	9.30	0.31	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,169.34000	1.16934		1,176.03000	1.17603	1,169.340	9.56	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	832.34000	0.83234		837.97000	0.83797	832.340	9.96	0.19	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	574.65000	0.57465		579.21000	0.57921	574.650	10.40	0.14	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	543.45000	0.54345		547.86000	0.54786	543.450	10.47	0.13	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.75247	87.55928		10.75426	87.55175		8.72	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,155.75000	2.15575		2,156.56000	2.15656	2,155.750	8.34	0.43	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,659.13000	2.65913		2,659.61000	2.65961	2,659.130	8.47	0.49	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	832.37000	0.83237		836.88000	0.83688	832.370	10.10	0.17	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	681.52000	0.68152		685.53000	0.68553	681.520	10.36	0.14	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.92200	89.16377		10.92392	89.15596		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			10.77723	86.16474		10.77920	86.15443		10.72	0.00	0.00	0	157,145.00
R2032	On 03/11/2022	Bond Future	9.31	Call	16.74000	0.01674		17.50000	0.01750	16.740	9.36	0.01	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	20.71000	0.02071		21.59000	0.02159	20.710	9.35	0.02	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	31.22000	0.03122		32.42000	0.03242	31.220	9.34	0.02	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	162.91000	0.16291		166.31000	0.16631	162.910	9.30	0.10	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,892.17000	3.89217		3,907.11000	3.90711	3,892.170	9.43	0.84	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,667.83000	3.66783		3,683.10000	3.68310	3,667.830	9.49	0.81	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	411.45000	0.41145		416.71000	0.41671	411.450	9.55	0.21	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,374.59000	2.37459		2,391.21000	2.39121	2,374.590	9.90	0.65	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,147.65000	2.14765		2,164.32000	2.16432	2,147.650	10.00	0.61	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,260.24000	1.26024		1,266.50000	1.26650	1,260.240	10.18	0.45	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	496.33000	0.49633		507.18000	0.50718	496.330	11.49	0.20	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	414.46000	0.41446		424.35000	0.42435	414.460	11.66	0.17	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	101.01000	0.10101		105.11000	0.10511	101.010	12.89	0.05	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future			10.93762	87.63291		10.93955	87.62307		10.98	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	221.72000	0.22172		223.76000	0.22376	221.720	10.28	0.08	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	296.22000	0.29622		298.59000	0.29859	296.220	10.25	0.11	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	622.17000	0.62217		625.33000	0.62533	622.170	10.17	0.20	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,002.01000	5.00201		5,015.32000	5.01532	5,002.010	10.26	0.74	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,000.11000	1.00011		1,003.63000	1.00363	1,000.110	10.30	0.28	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,756.92000	3.75692		3,770.28000	3.77028	3,756.920	10.48	0.63	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,851.95000	1.85195		1,855.31000	1.85531	1,851.950	10.64	0.43	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,044.43000	1.04443		1,053.64000	1.05364	1,044.430	11.99	0.24	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	410.42000	0.41042		415.91000	0.41591	410.420	13.09	0.11	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.07210	85.14712		11.07396	85.13787		11.20	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,037.37000	2.03737		2,039.47000	2.03947	2,037.370	10.67	0.40	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,947.67000	3.94767		3,948.38000	3.94838	3,947.670	11.33	0.59	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	485.89000	0.48589		490.22000	0.49022	485.890	13.41	0.10	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.18791	86.89405		11.18972	86.88525		10.74	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,656.23000	5.65623		5,655.53000	5.65553	5,656.230	11.35	0.66	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.35098	84.33025		11.35290	84.32117		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			11.02940	87.34036		11.03115	87.32993		12.12	0.00	0.00	0	59,459.00
R2035	On 03/11/2022	Bond Future	9.82	Call	65.00000	0.06500		67.16000	0.06716	65.000	10.88	0.04	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	314.10000	0.31410		319.51000	0.31951	314.100	10.90	0.15	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,473.85000	3.47385		3,491.59000	3.49159	3,473.850	11.20	0.73	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	1,898.77000	1.89877		1,916.92000	1.91692	1,898.770	11.73	0.51	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,850.63000	1.85063		1,858.11000	1.85811	1,850.630	11.82	0.52	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	82.42000	0.08242		86.03000	0.08603	82.420	14.38	0.04	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.18319	88.82762		11.18490	88.81766		12.59	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	391.94000	0.39194		394.99000	0.39499	391.940	11.51	0.12	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	452.12000	0.45212		455.38000	0.45538	452.120	11.51	0.14	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	890.72000	0.89072		894.88000	0.89488	890.720	11.56	0.23	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,501.71000	1.50171		1,506.30000	1.50630	1,501.710	11.87	0.34	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,668.95000	4.66895		4,683.51000	4.68351	4,668.950	11.89	0.66	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,532.19000	2.53219		2,536.49000	2.53649	2,532.190	12.33	0.47	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,282.79000	3.28279		3,297.02000	3.29702	3,282.790	12.35	0.52	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,375.88000	1.37588		1,386.80000	1.38680	1,375.880	13.61	0.27	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	404.12000	0.40412		409.70000	0.40970	404.120	15.30	0.09	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.30628	86.02277		11.30793	86.01336		13.00	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	781.94000	0.78194		784.73000	0.78473	781.940	12.12	0.18	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,512.85000	1.51285		1,516.00000	1.51600	1,512.850	12.09	0.29	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,841.85000	1.84185		1,844.98000	1.84498	1,841.850	12.16	0.34	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,233.09000	3.23309		3,235.67000	3.23567	3,233.090	12.64	0.49	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,541.66000	1.54166		1,550.25000	1.55025	1,541.660	14.20	0.24	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	900.55000	0.90055		907.03000	0.90703	900.550	15.10	0.15	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			11.41433	87.78627		11.41594	87.77726		12.64	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.56532	84.89655		11.56701	84.88729		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			11.17636	83.43054		11.19350	83.32701		12.94	0.00	0.00	0	66,092.00
R2037	On 02/02/2023	Bond Future			11.31934	80.59585		11.33705	80.49114		14.20	0.00	0.00	0	71,477.00
R2037	On 02/02/2023	Bond Future	11.10	Call	2,313.31000	2.31331	2,275.78000	2.27578	2,313.310	13.63	0.45	0.00	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,592.19000	1.59219	1,632.42000	1.63242	1,592.190	14.93	0.30	0.00	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.44249	82.13753		11.46074	82.03160		13.96	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,543.66000	2.54366	2,506.86000	2.50686	2,543.660	13.20	0.42	0.00	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,798.24000	4.79824	4,741.86000	4.74186	4,798.240	14.00	0.60	0.00	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	681.39000	0.68139	698.23000	0.69823	681.390	16.62	0.12	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.55400	79.56358		11.57286	79.45604		14.32	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.69298	81.02117		11.71260	80.91149		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			11.26245	85.36851		11.26924	85.32426		13.70	0.00	0.00	0	61,912.00
R2040	On 03/11/2022	Bond Future	10.60	Call	428.01000	0.42801	428.80000	0.42880	428.010	12.38	0.18	0.00	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	10.70	Call	569.06000	0.56906	569.26000	0.56926	569.060	12.50	0.22	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,758.47000	1.75847	1,751.45000	1.75145	1,758.470	13.18	0.48	0.00	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	2,097.80000	2.09780	2,088.60000	2.08860	2,097.800	13.35	0.53	0.00	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	12.52	Put	211.45000	0.21145	221.19000	0.22119	211.450	15.55	0.08	0.00	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.40067	82.31649		11.40762	82.27213		15.05	0.00	0.00	0	64,040.00
R2040	On 02/02/2023	Bond Future	10.21	Call	603.71000	0.60371	602.31000	0.60231	603.710	13.75	0.16	0.00	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,915.69000	1.91569	1,908.27000	1.90827	1,915.690	14.26	0.38	0.00	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	2,558.26000	2.55826	2,548.08000	2.54808	2,558.260	14.57	0.45	0.00	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,724.87000	1.72487	1,747.46000	1.74746	1,724.870	16.00	0.30	0.00	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,424.62000	1.42462	1,444.78000	1.44478	1,424.620	16.34	0.25	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.51962	83.89137		11.52671	83.84690		14.80	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	993.94000	0.99394	990.49000	0.99049	993.940	13.78	0.20	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,869.19000	1.86919	1,861.82000	1.86182	1,869.190	13.76	0.32	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,298.45000	2.29845	2,289.35000	2.28935	2,298.450	13.91	0.37	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,892.52000	3.89252	3,877.68000	3.87768	3,892.520	14.46	0.51	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,599.05000	1.59905	1,616.03000	1.61603	1,599.050	16.27	0.23	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	990.23000	0.99023	1,002.47000	1.00247	990.230	17.23	0.15	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.62741	81.10308		11.63467	81.05831		15.23	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.76064	82.58873		11.76820	82.54297		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			11.24557	82.33174		11.25226	82.28707		14.51	0.00	0.00	0	72,331.00
R2044	On 03/11/2022	Bond Future	10.10	Call	89.92000	0.08992	91.13000	0.09113	89.920	13.02	0.05	0.00	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	10.60	Call	453.45000	0.45345	454.28000	0.45428	453.450	13.12	0.18	0.00	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	783.12000	0.78312		782.40000	0.78240	783.120	13.37	0.27	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	11.30	Call	2,201.00000	2.20100		2,191.44000	2.19144	2,201.000	14.14	0.54	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.37499	79.35313		11.38184	79.30829		15.97	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future			11.48587	80.87137		11.49285	80.82643		15.72	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,376.95000	3.37695		3,403.62000	3.40362	3,376.950	15.72	0.41	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,808.13000	2.80813		2,832.18000	2.83218	2,808.130	16.09	0.36	0.00	0	4,000.00
R2044	On 03/08/2023	Bond Future			11.58588	78.14646		11.59303	78.10114		16.20	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.70937	79.57788		11.71680	79.53162		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			11.16445	81.39668		11.17619	81.31569		15.06	0.00	6,918,717.80	85	256,864.00
R2048	On 03/11/2022	Bond Future	10.60	Call	603.13000	0.60313		595.97000	0.59597	603.130	13.95	0.22	0.00	0	950.00
R2048	On 03/11/2022	Bond Future	11.30	Call	2,623.06000	2.62306		2,591.33000	2.59133	2,623.060	15.16	0.58	0.00	0	950.00
R2048	On 02/02/2023	Bond Future			11.28600	82.81954		11.29808	82.73780		15.69	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	1,003.79000	1.00379		992.52000	0.99252	1,003.790	14.34	0.23	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,720.50000	2.72050		2,693.37000	2.69337	2,720.500	15.07	0.46	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.38964	79.94434		11.40205	79.86171		16.33	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.48319	81.54597		11.49595	81.46227		15.94	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.60084	78.62453		11.61409	78.53916		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			11.00978	67.71380		11.01656	67.67831		13.66	0.00	0.00	0	20,217.00
R209	On 03/11/2022	Bond Future	9.25	Call	5.34000	0.00534		5.53000	0.00553	5.340	12.29	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	111.94000	0.11194		112.95000	0.11295	111.940	12.24	0.07	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,704.89000	5.70489		5,741.39000	5.74139	5,704.890	12.24	0.93	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,580.04000	1.58004		1,608.84000	1.60884	1,580.040	13.23	0.49	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	262.05000	0.26205		272.64000	0.27264	262.050	15.02	0.12	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.14212	68.86755		11.14904	68.83199		14.23	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.25270	67.03159		11.25974	66.99600		14.67	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	873.95000	0.87395		870.75000	0.87075	873.950	13.66	0.21	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	3,836.08000	3.83608		3,861.58000	3.86158	3,836.080	14.06	0.54	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,234.18000	1.23418		1,247.51000	1.24751	1,234.180	16.08	0.22	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			11.34743	68.40667		11.35462	68.37084		14.31	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.47673	66.51168		11.48420	66.47513		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			230.56199	230.56199		229.93871	229.93871			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	234.54485	234.54485		233.91244	233.91244			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future	235.94904	235.94904		235.30657	235.30657			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	240.82841	240.82841		240.17427	240.17427			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	242.06036	242.06036		241.39609	241.39609			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	10.64467	81.53666		10.64656	81.52776		10.11	0.00	0.00	0	34,268.00
R213	On 03/11/2022	Bond Future	9.13	Call	11.85000	0.01185	12.43000	0.01243	11.850	8.85	0.01	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	15.25000	0.01525	15.94000	0.01594	15.250	8.83	0.01	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,077.38000	4.07738	4,089.60000	4.08960	4,077.380	8.78	0.89	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,484.03000	3.48403	3,497.16000	3.49716	3,484.030	8.95	0.83	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,684.39000	2.68439	2,698.62000	2.69862	2,684.390	9.20	0.74	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,102.85000	2.10285	2,117.61000	2.11761	2,102.850	9.47	0.64	0	200.00
R213	On 02/02/2023	Bond Future	10.81075	82.92507		10.81259	82.91665		10.21	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	204.53000	0.20453	206.45000	0.20645	204.530	9.91	0.08	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,539.69000	4.53969	4,551.22000	4.55122	4,539.690	9.56	0.75	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,395.76000	3.39576	3,407.38000	3.40738	3,395.760	9.71	0.64	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,387.81000	1.38781	1,390.95000	1.39095	1,387.810	9.75	0.38	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	517.69000	0.51769	523.63000	0.52363	517.690	11.55	0.15	0	912.00
R213	On 04/05/2023	Bond Future	10.94275	80.95796		10.94452	80.95006		10.33	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.05767	82.61676		11.05940	82.60922		9.85	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.22656	80.58312		11.22840	80.57534		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	11.18444	65.04506		11.19105	65.00885		15.00	0.00	10,472,254.66	161	25,384.00
R214	On 02/02/2023	Bond Future	11.31278	66.15269		11.31954	66.11634		15.65	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future	11.41515	64.11927		11.42202	64.08285		16.22	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.50442	65.43365		11.51144	65.39691		15.84	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.62669	63.33819		11.63397	63.30071		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 :											17,938,527.21	251	085.00000000
Grand Total:											17,938,527.21	251	085.00000000