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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2022

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	830.37800	830.37800	830.80100	830.80100					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	844.53900	844.53900	844.98600	844.98600					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	860.83200	860.83200	861.31200	861.31200					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	878.46600	878.46600	878.97200	878.97200					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	894.35400	894.35400	894.86400	894.86400					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	958.10600	958.10600	958.59300	958.59300					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	974.44500	974.44500	974.96100	974.96100					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	993.24500	993.24500	993.79800	993.79800					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,013.59000	1,013.59000	1,014.17400	1,014.17400					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,031.92300	1,031.92300	1,032.51100	1,032.51100					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	842.33700	842.33700	842.76600	842.76600					0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	856.70200	856.70200	857.15500	857.15500					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	873.23000	873.23000	873.71600	873.71600					0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	891.11700	891.11700		891.63100	891.63100			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	907.23500	907.23500		907.75200	907.75200			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	12.17772	73.33459		12.16453	73.39723			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.37949	74.60460		12.36562	74.66881			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.55019	72.27271		12.53556	72.33894			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.70833	73.77597		12.69297	73.84405			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.92023	71.33233		12.90422	71.40149			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	12.50751	71.29908		12.49930	71.34406			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.68490	72.53511		12.67625	72.58140			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.84270	69.69345		12.83355	69.74139			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.98491	71.14639		12.97531	71.19578			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.17292	68.18370		13.16294	68.23380			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	830.66900	830.66900		831.09100	831.09100			0.00	16,613,380.00	2	868.00
GOVI	On 02/02/2023	GOVI	844.83400	844.83400		845.28200	845.28200			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	861.13400	861.13400		861.61300	861.61300			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	878.77300	878.77300		879.27900	879.27900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	894.66700	894.66700		895.17700	895.17700			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.56936	166.56936		166.55190	166.55190			0.00	0.00	0	7,566.00
I2025	On 02/02/2023	Bond Future	167.75363	167.75363		167.73702	167.73702			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	171.03492	171.03492		171.01954	171.01954			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.81956	172.81956		172.80500	172.80500			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.97996	175.97996		175.96475	175.96475			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	120.88106	120.88106		120.86385	120.86385			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	122.97387	122.97387		122.95723	122.95723			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	124.08038	124.08038		124.06456	124.06456			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	126.65360	126.65360		126.63828	126.63828			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.62598	127.62598		127.61011	127.61011			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	113.73678	113.73678		113.66573	113.66573			0.00	0.00	0	1,287.00
I2033	On 02/02/2023	Bond Future	115.70564	115.70564		115.63409	115.63409			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	116.58400	116.58400		116.51225	116.51225			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.00144	119.00144		118.92889	118.92889			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.74480	119.74480		119.67069	119.67069			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	128.67300	128.67300		128.63596	128.63596			0.00	0.00	0	5,462.00
I2038	On 02/02/2023	Bond Future	128.98897	128.98897		128.95227	128.95227			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	131.51280	131.51280		131.47666	131.47666			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	132.25865	132.25865		132.22251	132.22251			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.67654	134.67654		134.63960	134.63960			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	114.58332	114.58332		114.56414	114.56414			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	116.56725	116.56725		116.54863	116.54863			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	116.80770	116.80770		116.78961	116.78961			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	119.23147	119.23147		119.21397	119.21397			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.29941	119.29941		119.28121	119.28121			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	117.04823	117.04823		116.92274	116.92274			0.00	6,437,652.65	55	11,715.00
I2050	On 02/02/2023	Bond Future	116.95155	116.95155		116.82472	116.82472			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	119.24002	119.24002		119.11164	119.11164			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	119.51185	119.51185		119.38179	119.38179			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	121.69674	121.69674		121.56398	121.56398			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	322.18400	322.18400		322.10800	322.10800			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	327.75700	327.75700		327.68600	327.68600			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	334.15700	334.15700		334.09400	334.09400			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	341.07600	341.07600		341.01900	341.01900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	347.31900	347.31900		347.25800	347.25800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.86500	94.13500		5.86500	94.13500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.44500	93.55500		6.45500	93.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.57000	93.43000		6.56000	93.44000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.99500	93.00500		6.97500	93.02500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.14000	92.86000		7.08000	92.92000			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			7.32000	92.68000		7.31000	92.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.49000	92.51000		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.93500	92.06500		7.80500	92.19500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.05500	91.94500		7.90500	92.09500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.06000	91.94000		7.92000	92.08000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.06000	91.94000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.06500	91.93500		7.92500	92.07500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			9.04198	108.91681		9.02283	108.98349		4.98	0.00	2,178,336.20	20	64,280.00
R186	On 03/11/2022	Bond Future	8.23	Call	126.35000	0.12635		143.58000	0.14358	126.350	4.77	0.11	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	1,235.78000	1.23578		1,218.03000	1.21803	1,235.780	5.08	0.57	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.21038	105.47996		9.18947	105.54851		5.19	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.32651	107.52284		9.30350	107.59376		4.94	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.41357	104.42918		9.38825	104.50232		4.85	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.61138	106.31266		9.58373	106.38688		4.54	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			337.13613	337.13613		337.11279	337.11279			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			334.15218	334.15218		334.13071	334.13071			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.69169	340.69169		340.67297	340.67297			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.61923	338.61923		338.60241	338.60241			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.80753	344.80753		344.78961	344.78961			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			248.28191	248.28191		248.91912	248.91912			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			247.89500	247.89500		248.54490	248.54490			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			252.74472	252.74472		253.40959	253.40959			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			253.13124	253.13124		253.81161	253.81161			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			257.75905	257.75905		258.45141	258.45141			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			7.41730	101.56342		7.24716	101.61529		0.35	0.00	0.00	0	24,229.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/11/2022	Bond Future			10.43976	89.97828		10.41576	90.08863		9.07	0.00	0.00	0	66,787.00
R2030	On 03/11/2022	Bond Future	9.70	Call	289.67000	0.28967		325.97000	0.32597	289.670	8.49	0.16	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	967.24000	0.96724		1,039.26000	1.03926	967.240	9.01	0.39	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	244.48000	0.24448		248.97000	0.24897	244.480	10.80	0.11	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.60919	87.50888		10.58383	87.62173		9.37	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	162.01000	0.16201		176.89000	0.17689	162.010	9.16	0.07	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	250.39000	0.25039		271.02000	0.27102	250.390	9.01	0.10	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,000.49000	5.00049		4,927.35000	4.92735	5,000.490	9.02	0.78	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	839.99000	0.83999		886.68000	0.88668	839.990	9.09	0.27	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,028.38000	4.02838		3,966.95000	3.96695	4,028.380	9.15	0.70	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,349.92000	1.34992		1,332.76000	1.33276	1,349.920	10.23	0.33	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	4,337.65000	4.33765		4,437.52000	4.43752	4,337.650	10.42	0.72	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,978.69000	4.97869		5,082.16000	5.08216	4,978.690	10.63	0.76	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.74958	89.20486		10.72271	89.32079		9.00	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	409.56000	0.40956		433.15000	0.43315	409.560	8.67	0.13	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	790.59000	0.79059		828.09000	0.82809	790.590	8.55	0.22	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	885.25000	0.88525		925.62000	0.92562	885.250	8.57	0.24	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,011.50000	1.01150		1,055.45000	1.05545	1,011.500	8.61	0.27	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,299.26000	1.29926		1,350.54000	1.35054	1,299.260	8.68	0.32	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,024.92000	2.02492		2,090.61000	2.09061	2,024.920	8.95	0.43	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,508.80000	2.50880		2,581.94000	2.58194	2,508.800	9.12	0.49	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,773.82000	1.77382		1,749.45000	1.74945	1,773.820	9.72	0.35	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,438.50000	1.43850		1,419.70000	1.41970	1,438.500	9.98	0.29	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	1,046.82000	1.04682		1,034.50000	1.03450	1,046.820	10.37	0.22	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	737.92000	0.73792		730.54000	0.73054	737.920	10.79	0.17	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	688.16000	0.68816		681.40000	0.68140	688.160	10.79	0.16	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.87848	87.03111		10.85003	87.15001		8.94	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,126.59000	2.12659		2,188.62000	2.18862	2,126.590	8.87	0.41	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,622.06000	2.62206		2,691.31000	2.69131	2,622.060	9.06	0.47	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	1,066.92000	1.06692		1,054.05000	1.05405	1,066.920	10.63	0.20	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	829.73000	0.82973		819.85000	0.81985	829.730	10.63	0.17	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.06110	88.60043		11.03116	88.72130		8.43	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future			10.89191	85.56727		10.86801	85.69133		11.16	0.00	1,369,076.32	16	157,147.00
R2032	On 03/11/2022	Bond Future	9.31	Call	19.67000	0.01967		24.85000	0.02485	19.670	9.92	0.01	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	23.88000	0.02388		29.93000	0.02993	23.880	9.92	0.02	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	34.80000	0.03480		42.93000	0.04293	34.800	9.91	0.02	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	172.91000	0.17291		199.60000	0.19960	172.910	10.07	0.10	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,498.29000	4.49829		4,413.78000	4.41378	4,498.290	10.28	0.85	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,269.60000	4.26960		4,188.82000	4.18882	4,269.600	10.33	0.83	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	410.52000	0.41052		457.64000	0.45764	410.520	10.39	0.19	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,933.38000	2.93338		2,879.24000	2.87924	2,933.380	10.77	0.69	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,691.24000	2.69124		2,642.75000	2.64275	2,691.240	10.87	0.65	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,178.73000	1.17873		1,262.83000	1.26283	1,178.730	11.04	0.40	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	759.84000	0.75984		758.64000	0.75864	759.840	12.25	0.26	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	648.89000	0.64889		649.84000	0.64984	648.890	12.40	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	184.99000	0.18499		190.65000	0.19065	184.990	13.51	0.08	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future			11.05669	87.02876		11.03161	87.15554		11.24	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	204.68000	0.20468		222.89000	0.22289	204.680	10.51	0.08	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	271.93000	0.27193		294.40000	0.29440	271.930	10.48	0.10	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	587.08000	0.58708		625.55000	0.62555	587.080	10.54	0.18	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,558.82000	5.55882		5,481.32000	5.48132	5,558.820	10.69	0.76	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	946.05000	0.94605		998.13000	0.99813	946.050	10.73	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,283.22000	4.28322		4,222.02000	4.22202	4,283.220	10.98	0.66	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,752.14000	1.75214		1,825.80000	1.82580	1,752.140	11.16	0.40	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,333.23000	1.33323		1,320.21000	1.32021	1,333.230	12.53	0.28	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	561.63000	0.56163		560.25000	0.56025	561.630	13.59	0.13	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.19196	84.55369		11.16559	84.68378		11.47	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,955.55000	1.95555		2,022.64000	2.02264	1,955.550	11.14	0.38	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,777.67000	3.77767		3,870.43000	3.87043	3,777.670	11.86	0.56	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	594.15000	0.59415		589.92000	0.58992	594.150	13.62	0.12	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.31196	86.29399		11.28428	86.42739		11.00	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,437.05000	5.43705		5,538.01000	5.53801	5,437.050	11.82	0.63	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.48605	83.69461		11.45712	83.83022		10.86	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/11/2022	Bond Future			11.19935	86.33592		11.19083	86.38588		12.70	0.00	0.00	0	59,256.00
R2035	On 03/11/2022	Bond Future	9.82	Call	55.87000	0.05587		64.49000	0.06449	55.870	11.46	0.03	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	275.97000	0.27597		301.83000	0.30183	275.970	11.77	0.13	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,379.87000	4.37987		4,369.51000	4.36951	4,379.870	12.08	0.78	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,649.34000	2.64934		2,658.95000	2.65895	2,649.340	12.69	0.59	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,568.62000	1.56862		1,630.42000	1.63042	1,568.620	12.78	0.44	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	190.67000	0.19067		203.60000	0.20360	190.670	15.30	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.35960	87.80942		11.35062	87.86083		12.94	0.00	122,933,188.00	1,400	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	335.34000	0.33534		352.40000	0.35240	335.340	11.88	0.10	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	386.28000	0.38628		405.02000	0.40502	386.280	11.88	0.12	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	758.94000	0.75894		787.44000	0.78744	758.940	11.93	0.20	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,286.74000	1.28674		1,324.76000	1.32476	1,286.740	12.23	0.30	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,466.56000	5.46656		5,453.71000	5.45371	5,466.560	12.25	0.70	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,193.77000	2.19377		2,242.21000	2.24221	2,193.770	12.68	0.42	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,959.46000	3.95946		3,956.72000	3.95672	3,959.460	12.70	0.57	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,772.28000	1.77228		1,782.58000	1.78258	1,772.280	13.93	0.32	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	564.36000	0.56436		574.91000	0.57491	564.360	15.60	0.12	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.48578	85.00715		11.47630	85.06036		13.34	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	693.43000	0.69343		714.39000	0.71439	693.430	12.47	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,368.35000	1.36835		1,399.79000	1.39979	1,368.350	12.58	0.27	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,678.99000	1.67899		1,714.07000	1.71407	1,678.990	12.71	0.31	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,961.90000	2.96190		3,007.60000	3.00760	2,961.900	13.25	0.45	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,978.72000	1.97872		1,984.56000	1.98456	1,978.720	14.82	0.28	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,199.52000	1.19952		1,207.14000	1.20714	1,199.520	15.69	0.18	0.00	0	491.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2023	Bond Future			11.60005	86.75528		11.59007	86.81023		12.92	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.76335	83.82218		11.75299	83.87790		12.98	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/11/2022	Bond Future			11.35616	82.35414		11.34761	82.40485		13.58	0.00	0.00	0	66,015.00
R2037	On 02/02/2023	Bond Future			11.50564	79.50432		11.49665	79.55649		14.59	0.00	0.00	0	71,477.00
R2037	On 02/02/2023	Bond Future	11.10	Call	2,045.49000	2.04549	2,093.24000	2.09324	2,045.490		14.37	0.40	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,132.17000	2.13217	2,142.03000	2.14203	2,132.170		15.69	0.35	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.63224	81.04611		11.62277	81.10006		14.34	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,297.30000	2.29730	2,338.60000	2.33860	2,297.300		13.80	0.38	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,378.44000	4.37844	4,431.63000	4.43163	4,378.440		14.69	0.56	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	890.48000	0.89048	897.98000	0.89798	890.480		16.97	0.14	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.75024	78.45496		11.74029	78.51062		14.65	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.90111	79.86893		11.89080	79.92542		13.99	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 03/11/2022	Bond Future			11.45220	84.14570		11.43843	84.23348		14.42	0.00	0.00	0	61,725.00
R2040	On 03/11/2022	Bond Future	10.10	Call	70.28000	0.07028	82.13000	0.08213	70.280		12.99	0.04	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	10.70	Call	473.62000	0.47362	516.96000	0.51696	473.620		13.54	0.18	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	10.80	Call	612.64000	0.61264	662.98000	0.66298	612.640		13.68	0.22	0.00	0	2,250.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,453.35000	1.45335	1,530.75000	1.53075	1,453.350		14.33	0.39	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	12.52	Put	450.50000	0.45050	466.53000	0.46653	450.500		16.68	0.14	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.59723	81.07614		11.58283	81.16601		15.52	0.00	0.00	0	64,040.00
R2040	On 02/02/2023	Bond Future	10.21	Call	506.12000	0.50612	533.95000	0.53395	506.120		14.25	0.13	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,617.03000	1.61703	1,672.89000	1.67289	1,617.030		14.75	0.33	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	2,174.82000	2.17482	2,239.47000	2.23947	2,174.820		15.06	0.40	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,254.80000	2.25480	2,253.52000	2.25352	2,254.800		16.46	0.35	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,890.14000	1.89014	1,891.88000	1.89188	1,890.140		16.79	0.31	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.72006	82.64868		11.70499	82.74108		15.27	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	872.75000	0.87275	903.96000	0.90396	872.750		14.26	0.17	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,683.65000	1.68365	1,730.42000	1.73042	1,683.650		14.44	0.29	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,071.02000	2.07102	2,123.48000	2.12348	2,071.020		14.60	0.33	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,531.89000	3.53189	3,600.04000	3.60004	3,531.890		15.24	0.47	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,111.59000	2.11159	2,109.49000	2.10949	2,111.590		17.06	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,355.81000	1.35581	1,358.19000	1.35819	1,355.810		18.00	0.19	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.83460	79.84029		11.81886	79.93514		15.65	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.97974	81.27906		11.96343	81.37540		14.95	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.42951	81.11844		11.42081	81.17513		15.31	0.00	506,990,250.00	6,250	72,236.00
R2044	On 03/11/2022	Bond Future	10.10	Call	75.82000	0.07582	87.01000	0.08701	75.820		13.79	0.04	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	10.60	Call	388.47000	0.38847	422.03000	0.42203	388.470		14.25	0.15	0.00	0	1,600.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2044	On 03/11/2022	Bond Future	10.80	Call	658.09000	0.65809		703.36000	0.70336	658.090	14.52	0.22	0.00	0	420.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,840.73000	1.84073	1,911.67000	1.91167	1,840.730		15.40	0.45	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.56539	78.12239	11.56627	78.18061			16.50	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future			11.67994	79.63764	11.67036	79.69779			16.25	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			11.78628	76.89260	11.77626	76.95449			16.68	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.92097	78.27820	11.91060	78.34104			15.95	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.36210	80.05203	11.35331	80.11099			15.91	0.00	0.00	0	258,752.00
R2048	On 03/11/2022	Bond Future	10.00	Call	66.49000	0.06649	76.77000	0.07677	66.490		14.34	0.03	0.00	0	1,350.00
R2048	On 03/11/2022	Bond Future	10.70	Call	606.05000	0.60605	650.01000	0.65001	606.050		14.93	0.21	0.00	0	1,350.00
R2048	On 02/02/2023	Bond Future			11.49617	81.41830	11.48695	81.47886			16.26	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	855.41000	0.85541	888.31000	0.88831	855.410		15.10	0.20	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,363.93000	2.36393	2,419.25000	2.41925	2,363.930		16.02	0.40	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.60126	78.55597	11.59160	78.61841			16.90	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.69578	80.17178	11.68569	80.23604			16.45	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.82807	77.18308	11.81762	77.24833			16.62	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.17864	66.83772	11.16488	66.90851			14.31	0.00	0.00	0	20,187.00
R209	On 03/11/2022	Bond Future	9.25	Call	5.21000	0.00521	6.67000	0.00667	5.210		12.91	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	93.17000	0.09317	106.91000	0.10691	93.170		12.89	0.06	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,562.20000	6.56220	6,505.15000	6.50515	6,562.200		12.89	0.94	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,221.28000	2.22128	2,215.24000	2.21524	2,221.280		14.31	0.57	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	497.71000	0.49771	510.72000	0.51072	497.710		16.09	0.18	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future			11.31658	67.97926	11.30222	68.05175			14.62	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.42993	66.14375	11.41492	66.21830			15.04	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	773.71000	0.77371	800.57000	0.80057	773.710		14.05	0.19	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,505.82000	4.50582	4,481.43000	4.48143	4,505.820		14.73	0.58	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,592.09000	1.59209	1,590.26000	1.59026	1,592.090		16.77	0.26	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future			11.53006	67.50498	11.51442	67.58153			14.62	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.67014	65.57425	11.65394	65.65206			14.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			227.79478	227.79478	227.76709	227.76709				0.00	0.00	0	732.00
R210	On 02/02/2023	Bond Future			231.73860	231.73860	231.71209	231.71209				0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future			233.17854	233.17854	233.15366	233.15366				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 03/08/2023	Bond Future	238.01542	238.01542		237.99157	237.99157			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	239.16649	239.16649		239.14170	239.14170			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	10.75889	81.00085		10.74008	81.08877		10.52	0.00	0.00	0	34,281.00
R213	On 03/11/2022	Bond Future	9.13	Call	14.78000	0.01478	18.46000	0.01846	14.780	9.43	0.01	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	18.55000	0.01855	22.96000	0.02296	18.550	9.41	0.02	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,630.81000	4.63081	4,567.16000	4.56716	4,630.810	9.66	0.89	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	4,030.76000	4.03076	3,974.72000	3.97472	4,030.760	9.79	0.84	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,216.33000	3.21633	3,173.28000	3.17328	3,216.330	10.07	0.76	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,606.68000	2.60668	2,575.02000	2.57502	2,606.680	10.33	0.68	0	200.00
R213	On 02/02/2023	Bond Future			10.92955	82.38335	10.90975	82.47331		10.46	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	183.06000	0.18306	197.39000	0.19739	183.060	10.06	0.08	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,035.00000	5.03500	4,981.54000	4.98154	5,035.000	9.93	0.77	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,857.58000	3.85758	3,816.17000	3.81617	3,857.580	10.12	0.67	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,302.18000	1.30218	1,353.61000	1.35361	1,302.180	10.18	0.36	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	697.70000	0.69770	697.27000	0.69727	697.700	12.05	0.18	0	912.00
R213	On 04/05/2023	Bond Future			11.06228	80.42654	11.04140	80.51905		10.62	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.18157	82.07956	11.15959	82.17453		10.10	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.36196	80.01301	11.33895	80.10953		9.95	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	11.36767	64.05320		11.35891	64.10007		15.80	0.00	0.00	0	25,381.00
R214	On 02/02/2023	Bond Future	11.50216	65.14642		11.49300	65.19452		16.16	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future	11.60781	63.11018		11.59822	63.15981		16.73	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.70283	64.40792		11.69282	64.45905		16.29	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.83581	62.27543		11.82546	62.32737		16.41	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											656,521,883.17	7,743	956.000000000
Grand Total:											656,521,883.17	7,743	956.000000000