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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 03/11/2022	Index Future	832.33500	832.33500	832.33500	827.27100	827.27100				0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	847.27300	847.27300	847.27300	842.12900	842.12900				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	863.34200	863.34200	863.34200	858.10500	858.10500				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	880.39300	880.39300	880.39300	875.05600	875.05600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	896.71600	896.71600	896.71600	891.27900	891.27900				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	957.74200	957.74200	957.74200	946.68100	946.68100				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	974.93100	974.93100	974.93100	963.68300	963.68300				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	993.42100	993.42100	993.42100	981.96600	981.96600				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,013.04100	1,013.04100	1,013.04100	1,001.36300	1,001.36300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,031.82300	1,031.82300	1,031.82300	1,019.92800	1,019.92800				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	845.82400	845.82400	845.82400	835.32900	835.32900				0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	861.00400	861.00400	861.00400	850.33200	850.33200				0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	877.33400	877.33400	877.33400	866.46400	866.46400				0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	894.66100	894.66100		883.58000	883.58000			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	911.24900	911.24900		899.96100	899.96100			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	12.09960	73.70669		12.29732	72.76999			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.28418	75.04744		12.49025	74.09466			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.45680	72.69697		12.67159	71.72632			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.62376	74.15190		12.84774	73.16215			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.82390	71.74987		13.05789	70.74144			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	12.38675	71.96543		12.58957	70.85214			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.54738	73.27714		12.75824	72.14465			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.70451	70.42340		12.92406	69.26958			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.85212	71.83478		13.08042	70.65824			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.02768	68.91895		13.26583	67.72019			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	833.99100	833.99100		823.57400	823.57400			0.00	0.00	0	869.00
GOVI	On 02/02/2023	GOVI	848.95900	848.95900		838.36500	838.36500			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	865.06000	865.06000		854.27100	854.27100			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	882.14500	882.14500		871.14500	871.14500			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	898.50000	898.50000		887.29600	887.29600			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	167.75312	167.75312		167.71390	167.71390			0.00	0.00	0	7,366.00
I2025	On 02/02/2023	Bond Future	169.08794	169.08794		169.04973	169.04973			0.00	0.00	0	1,936.00
I2025	On 04/05/2023	Bond Future	172.33597	172.33597		172.29804	172.29804			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	173.99628	173.99628		173.95938	173.95938			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	177.25893	177.25893		177.22111	177.22111			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	122.43146	122.43146		122.43525	122.43525			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	124.65897	124.65897		124.66447	124.66447			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	125.74127	125.74127		125.74787	125.74787			0.00	0.00	0	0.00

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I2029	On 03/08/2023	Bond Future	128.25409	128.25409		128.26129	128.26129			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	129.29681	129.29681		129.30520	129.30520			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	114.91853	114.91853		115.46972	115.46972			0.00	0.00	0	1,287.00
I2033	On 02/02/2023	Bond Future	117.00892	117.00892		117.57166	117.57166			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	117.85811	117.85811		118.43223	118.43223			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	120.21322	120.21322		120.79926	120.79926			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	121.01548	121.01548		121.61350	121.61350			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	130.56746	130.56746		130.93497	130.93497			0.00	0.00	0	5,473.00
I2038	On 02/02/2023	Bond Future	131.01125	131.01125		131.38656	131.38656			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	133.52841	133.52841		133.91164	133.91164			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	134.19078	134.19078		134.58346	134.58346			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	136.70667	136.70667		137.10659	137.10659			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	116.74788	116.74788		117.00301	117.00301			0.00	0.00	0	16,413.00
I2046	On 02/02/2023	Bond Future	118.87228	118.87228		119.13346	119.13346			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	119.09428	119.09428		119.36165	119.36165			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	121.47498	121.47498		121.74827	121.74827			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	121.61179	121.61179		121.89193	121.89193			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	120.09744	120.09744		121.38710	121.38710			0.00	0.00	0	11,715.00
I2050	On 02/02/2023	Bond Future	120.13533	120.13533		121.44971	121.44971			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	122.44358	122.44358		123.78385	123.78385			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	122.66346	122.66346		124.03211	124.03211			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	124.96314	124.96314		126.35731	126.35731			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	326.43600	326.43600		327.23100	327.23100			0.00	0.00	0	704.00
I GOV	On 02/02/2023	Index Future	332.37400	332.37400		333.18700	333.18700			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	338.75600	338.75600		339.58700	339.58700			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	345.52300	345.52300		346.37100	346.37100			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	352.00400	352.00400		352.86800	352.86800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.81500	94.18500		5.82500	94.17500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.45500	93.54500		6.47500	93.52500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.53000	93.47000		6.55000	93.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.02500	92.97500		7.06500	92.93500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.10000	92.90000		7.15000	92.85000			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			7.51000	92.49000		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.59000	92.41000		7.67000	92.33000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.04500	91.95500		8.12500	91.87500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.14500	91.85500		8.24500	91.75500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.16000	91.84000		8.26000	91.74000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.16000	91.84000		8.26000	91.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.16500	91.83500		8.25500	91.74500			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.96619	109.18102		9.15777	108.51476		5.00	0.00	0.00	0	64,278.00
R186	On 03/11/2022	Bond Future	8.23	Call	104.64000	0.10464		52.76000	0.05276	104.640	4.57	0.11	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	987.83000	0.98783		1,387.57000	1.38757	987.830	4.93	0.53	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			9.09984	105.84303		9.30628	105.16624		5.20	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.21929	107.85383		9.44296	107.16486		5.00	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.32538	104.68422		9.56884	103.98206		4.99	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.49613	106.62247		9.76290	105.90715		4.69	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			339.07034	339.07034		339.00420	339.00420			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			336.31497	336.31497		336.25104	336.25104			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			342.77715	342.77715		342.71406	342.71406			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			340.38285	340.38285		340.32485	340.32485			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			352.07192	352.07192		346.70357	346.70357			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			252.31164	252.31164		252.69559	252.69559			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			252.16168	252.16168		252.55553	252.55553			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			257.00590	257.00590		257.40871	257.40871			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			257.23103	257.23103		257.64559	257.64559			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			262.05368	262.05368		262.47571	262.47571			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			7.24217	101.61682		7.27001	101.60833		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			10.43885	89.98246		10.65282	89.00631		8.65	0.00	0.00	0	66,881.00
R2030	On 03/11/2022	Bond Future	9.70	Call	152.98000	0.15298		72.93000	0.07293	152.980	7.54	0.11	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	740.00000	0.74000		448.73000	0.44873	740.000	8.15	0.36	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	162.69000	0.16269		278.42000	0.27842	162.690	10.48	0.09	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.59048	87.59212		10.81506	86.59960		9.12	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	139.65000	0.13965		88.85000	0.08885	139.650	9.10	0.06	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	219.79000	0.21979		142.88000	0.14288	219.790	8.94	0.09	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,831.96000	4.83196		5,649.48000	5.64948	4,831.960	8.71	0.79	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	739.55000	0.73955		521.11000	0.52111	739.550	8.75	0.26	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,831.06000	3.83106		4,574.28000	4.57428	3,831.060	8.77	0.71	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,152.33000	1.15233		1,501.97000	1.50197	1,152.330	9.75	0.31	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	4,239.22000	4.23922		3,545.92000	3.54592	4,239.220	9.95	0.74	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	4,897.59000	4.89759		4,157.13000	4.15713	4,897.590	10.16	0.78	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.73750	89.25696		10.97353	88.24619		8.79	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	374.78000	0.37478		267.07000	0.26707	374.780	8.59	0.12	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	724.55000	0.72455		533.84000	0.53384	724.550	8.38	0.21	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	801.89000	0.80189		594.14000	0.59414	801.890	8.34	0.23	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	910.29000	0.91029		679.75000	0.67975	910.290	8.32	0.26	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,188.86000	1.18886		905.67000	0.90567	1,188.860	8.39	0.31	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	1,880.17000	1.88017		1,485.40000	1.48540	1,880.170	8.56	0.43	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	2,358.22000	2.35822		1,899.48000	1.89948	2,358.220	8.72	0.49	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,585.72000	1.58572		1,960.30000	1.96030	1,585.720	9.31	0.34	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,265.54000	1.26554		1,579.75000	1.57975	1,265.540	9.57	0.28	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	901.11000	0.90111		1,139.35000	1.13935	901.110	9.97	0.21	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	621.53000	0.62153		795.30000	0.79530	621.530	10.42	0.15	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	587.53000	0.58753		753.03000	0.75303	587.530	10.49	0.14	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.88221	87.01554		11.13090	85.98514		8.73	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	1,904.71000	1.90471		1,524.22000	1.52422	1,904.710	8.35	0.40	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	2,375.78000	2.37578		1,933.98000	1.93398	2,375.780	8.49	0.46	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	915.46000	0.91546		1,131.02000	1.13102	915.460	10.13	0.19	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	750.16000	0.75016		931.44000	0.93144	750.160	10.40	0.16	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			11.05466	88.62641		11.31680	87.57678		8.28	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			10.88590	85.59844		11.09399	84.52794		10.56	0.00	0.00	0	168,763.00
R2032	On 03/11/2022	Bond Future	9.31	Call	4.75000	0.00475		1.67000	0.00167	4.750	9.03	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	6.16000	0.00616		2.21000	0.00221	6.160	9.03	0.01	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	10.19000	0.01019		3.80000	0.00380	10.190	9.02	0.01	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	76.47000	0.07647		34.22000	0.03422	76.470	8.99	0.06	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,319.41000	4.31941		5,306.62000	5.30662	4,319.410	9.13	0.89	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,078.35000	4.07835		5,050.44000	5.05044	4,078.350	9.20	0.87	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	238.34000	0.23834		123.15000	0.12315	238.340	9.27	0.14	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,664.01000	2.66401		3,495.93000	3.49593	2,664.010	9.66	0.72	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,410.87000	2.41087		3,204.75000	3.20475	2,410.870	9.77	0.68	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	917.59000	0.91759		577.53000	0.57753	917.590	9.96	0.38	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	542.49000	0.54249		843.32000	0.84332	542.490	11.40	0.23	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	450.17000	0.45017		710.83000	0.71083	450.170	11.58	0.19	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	103.42000	0.10342		181.13000	0.18113	103.420	12.88	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			11.03549	87.13591		11.25255	86.04737		10.95	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	163.18000	0.16318		104.99000	0.10499	163.180	10.25	0.07	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	222.14000	0.22214		145.46000	0.14546	222.140	10.21	0.09	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	490.68000	0.49068		337.54000	0.33754	490.680	10.12	0.17	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	5,327.01000	5.32701		6,201.24000	6.20124	5,327.010	10.21	0.77	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	817.22000	0.81722		585.39000	0.58539	817.220	10.25	0.25	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	4,018.94000	4.01894		4,786.03000	4.78603	4,018.940	10.43	0.67	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,586.53000	1.58653		1,205.14000	1.20514	1,586.530	10.59	0.39	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,116.89000	1.11689		1,439.85000	1.43985	1,116.890	11.97	0.26	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	432.88000	0.43288		581.14000	0.58114	432.880	13.08	0.12	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.17619	84.63145		11.40288	83.52278		11.21	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	1,798.52000	1.79852		1,423.82000	1.42382	1,798.520	10.67	0.37	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	3,607.90000	3.60790		3,017.08000	3.01708	3,607.900	11.34	0.57	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	520.30000	0.52030		659.93000	0.65993	520.300	13.44	0.11	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.30932	86.30670		11.54614	85.17651		10.76	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	5,246.57000	5.24657		4,555.93000	4.55593	5,246.570	11.38	0.64	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.47466	83.74797		11.72258	82.59673		10.68	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			11.11843	86.81207		11.32587	85.59903		11.89	0.00	0.00	0	61,488.00
R2035	On 03/11/2022	Bond Future	9.82	Call	29.63000	0.02963		12.59000	0.01259	29.630	10.67	0.02	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	186.34000	0.18634		94.12000	0.09412	186.340	10.68	0.10	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,783.36000	3.78336		4,799.02000	4.79902	3,783.360	10.97	0.79	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,057.82000	2.05782		2,822.86000	2.82286	2,057.820	11.50	0.56	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	1,462.54000	1.46254		973.86000	0.97386	1,462.540	11.59	0.47	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	72.74000	0.07274		133.65000	0.13365	72.740	14.16	0.04	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.26209	88.37007		11.47789	87.13639		12.51	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	302.77000	0.30277		200.35000	0.20035	302.770	11.42	0.10	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	352.91000	0.35291		235.86000	0.23586	352.910	11.42	0.11	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	730.94000	0.73094		514.20000	0.51420	730.940	11.47	0.21	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,279.96000	1.27996		944.99000	0.94499	1,279.960	11.78	0.31	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,901.08000	4.90108		5,792.21000	5.79221	4,901.080	11.80	0.69	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,238.22000	2.23822		1,739.27000	1.73927	2,238.220	12.25	0.45	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,444.71000	3.44471		4,175.34000	4.17534	3,444.710	12.26	0.55	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,428.69000	1.42869		1,821.65000	1.82165	1,428.690	13.54	0.28	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	409.04000	0.40904		548.82000	0.54882	409.040	15.25	0.10	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.38997	85.54708		11.61431	84.29054		12.94	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	659.89000	0.65989		488.27000	0.48827	659.890	12.04	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,319.48000	1.31948		1,015.84000	1.01584	1,319.480	12.01	0.27	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,623.98000	1.62398		1,267.91000	1.26791	1,623.980	12.09	0.31	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,938.06000	2.93806		2,397.73000	2.39773	2,938.060	12.57	0.46	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,603.83000	1.60383		1,956.95000	1.95695	1,603.830	14.15	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	931.28000	0.93128		1,155.80000	1.15580	931.280	15.06	0.16	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			11.51237	87.23978		11.74579	85.95873		12.60	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.66454	84.35580		11.90777	83.05094		12.72	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			11.27127	82.85970		11.46807	81.69480		12.70	0.00	1,657,194.00	20	66,075.00
R2037	On 02/02/2023	Bond Future			11.40501	80.09118		11.60930	78.90642		14.11	0.00	0.00	0	73,477.00
R2037	On 02/02/2023	Bond Future	11.10	Call	2,014.20000	2.01420	1,568.44000	1.56844	2,014.200		13.54	0.42	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,671.29000	1.67129	2,090.52000	2.09052	1,671.290		14.85	0.32	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.53303	81.61400		11.74511	80.40727		13.90	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,320.86000	2.32086	1,885.27000	1.88527	2,320.860		13.34	0.39	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,504.43000	4.50443	3,840.03000	3.84003	4,504.430		14.26	0.58	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	710.47000	0.71047	877.04000	0.87704	710.470		16.61	0.12	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.65832	78.97140		11.87877	77.74113		14.29	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.79867	80.43295		12.02776	79.17980		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			11.33725	84.88307		11.53906	83.59536		13.44	0.00	0.00	0	52,284.00
R2040	On 03/11/2022	Bond Future	10.60	Call	275.69000	0.27569	147.89000	0.14789	275.690		12.13	0.13	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	10.70	Call	383.64000	0.38364	214.19000	0.21419	383.640		12.25	0.17	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.20	Call	1,401.74000	1.40174	928.48000	0.92848	1,401.740		12.93	0.43	0.00	0	1,078.00
R2040	On 03/11/2022	Bond Future	11.30	Call	1,711.93000	1.71193	1,166.90000	1.16690	1,711.930		13.10	0.49	0.00	0	1,600.00
R2040	On 03/11/2022	Bond Future	12.52	Put	193.28000	0.19328	327.56000	0.32756	193.280		15.31	0.08	0.00	0	1,078.00
R2040	On 02/02/2023	Bond Future			11.46607	81.90051		11.67544	80.59077		14.96	0.00	0.00	0	64,540.00
R2040	On 02/02/2023	Bond Future	10.21	Call	491.34000	0.49134	338.43000	0.33843	491.340		13.65	0.14	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,682.67000	1.68267	1,274.16000	1.27416	1,682.670		14.17	0.35	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	2,287.39000	2.28739	1,779.97000	1.77997	2,287.390		14.48	0.43	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,768.88000	1.76888	2,220.60000	2.22060	1,768.880		15.92	0.31	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,455.78000	1.45578	1,844.29000	1.84429	1,455.780		16.26	0.26	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.58899	83.45791		11.80618	82.12385		14.75	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	863.37000	0.86337	652.50000	0.65250	863.370		13.71	0.18	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,671.09000	1.67109	1,310.63000	1.31063	1,671.090		13.69	0.30	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,075.77000	2.07577	1,652.53000	1.65253	2,075.770		13.84	0.35	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,601.04000	3.60104	2,983.58000	2.98358	3,601.040		14.40	0.50	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,642.91000	1.64291	1,991.50000	1.99150	1,642.910		16.23	0.24	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,011.34000	1.01134	1,242.92000	1.24292	1,011.340		17.20	0.15	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.70911	80.60143		11.93468	79.24131		15.20	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.84290	82.09308		12.07712	80.70765		14.58	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			11.32109	81.82986		11.52785	80.48231		14.26	0.00	1,882,086.78	23	72,887.00
R2044	On 03/11/2022	Bond Future	10.60	Call	293.77000	0.29377	155.58000	0.15558	293.770		12.87	0.14	0.00	0	1,900.00
R2044	On 03/11/2022	Bond Future	11.30	Call	1,801.34000	1.80134	1,219.53000	1.21953	1,801.340		13.89	0.50	0.00	0	1,900.00

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 02/02/2023	Bond Future		11.44179	78.91767		11.65614	77.54697		15.89	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future		11.55654	80.41834		11.77870	79.02216		15.67	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,496.23000	3.49623	4,138.71000	4.13871	3,496.230	15.67	0.43	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,903.60000	2.90360	3,464.78000	3.46478	2,903.600	16.04	0.37	0.00	0	4,000.00
R2044	On 03/08/2023	Bond Future		11.66825	77.62700		11.89875	76.20352		16.18	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future		11.79239	79.06359		12.03151	77.61363		15.53	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		11.23547	80.90891		11.44207	79.51922		14.80	0.00	0.00	0	256,863.00
R2048	On 03/11/2022	Bond Future	10.60	Call	412.85000	0.41285	228.41000	0.22841	412.850	13.69	0.17	0.00	0	950.00
R2048	On 03/11/2022	Bond Future	11.30	Call	2,203.58000	2.20358	1,536.01000	1.53601	2,203.580	14.90	0.55	0.00	0	950.00
R2048	On 02/02/2023	Bond Future		11.34856	82.39784		11.56263	80.98424		15.63	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	848.16000	0.84816	597.64000	0.59764	848.160	14.26	0.21	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,443.70000	2.44370	1,886.26000	1.88626	2,443.700	14.99	0.44	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future		11.45578	79.50574		11.67757	78.06586		16.29	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future		11.56047	81.04146		11.79046	79.57338		15.92	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future		11.67867	78.12544		11.91727	76.63008		16.15	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		11.11018	67.19096		11.30663	66.18438		13.41	0.00	0.00	0	20,217.00
R209	On 03/11/2022	Bond Future	9.25	Call	1.56000	0.00156	0.57000	0.00057	1.560	12.09	0.00	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	54.73000	0.05473	25.85000	0.02585	54.730	12.01	0.04	0.00	0	7,750.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,170.52000	6.17052	7,148.22000	7.14822	6,170.520	12.01	0.96	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,744.05000	1.74405	2,365.79000	2.36579	1,744.050	12.97	0.55	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	12.00	Put	265.96000	0.26596	430.88000	0.43088	265.960	14.78	0.13	0.00	0	7,750.00
R209	On 02/02/2023	Bond Future		11.23397	68.39780		11.43735	67.37404		14.15	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future		11.34928	66.54570		11.55995	65.50294		14.61	0.00	0.00	0	1,250.00
R209	On 04/05/2023	Bond Future	10.00	Call	735.24000	0.73524	559.70000	0.55970	735.240	13.59	0.19	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,047.69000	4.04769	4,674.76000	4.67476	4,047.690	13.99	0.57	0.00	0	7,500.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,301.61000	1.30161	1,575.22000	1.57522	1,301.610	16.04	0.24	0.00	0	7,500.00
R209	On 03/08/2023	Bond Future		11.45716	67.86284		11.67536	66.79978		14.28	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future		11.58794	65.97039		11.81431	64.88749		14.36	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		231.55139	231.55139		231.31408	231.31408			0.00	0.00	0	732.00
R210	On 02/02/2023	Bond Future		235.76442	235.76442		235.52582	235.52582			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future		237.16793	237.16793		236.92669	236.92669			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	241.90799	241.90799		241.66295	241.66295			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	243.19892	243.19892		242.95179	242.95179			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	10.75854	81.00248		10.97189	80.01384		9.99	0.00	0.00	0	34,054.00
R213	On 03/11/2022	Bond Future	9.13	Call	2.71000	0.00271	0.87000	0.00087	2.710	8.42	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	3.72000	0.00372	1.22000	0.00122	3.720	8.41	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,519.42000	4.51942	5,464.72000	5.46472	4,519.420	8.41	0.94	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,886.84000	3.88684	4,801.32000	4.80132	3,886.840	8.61	0.90	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,018.80000	3.01880	3,864.63000	3.86463	3,018.800	8.91	0.81	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,375.12000	2.37512	3,140.20000	3.14020	2,375.120	9.23	0.72	0	200.00
R213	On 02/02/2023	Bond Future	10.91350	82.45626		11.13649	81.45086		10.19	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	152.41000	0.15241	97.82000	0.09782	152.410	9.92	0.07	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,860.05000	4.86005	5,678.88000	5.67888	4,860.050	9.54	0.78	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,658.64000	3.65864	4,381.03000	4.38103	3,658.640	9.69	0.68	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,167.99000	1.16799	859.83000	0.85983	1,167.990	9.73	0.35	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	558.34000	0.55834	751.36000	0.75136	558.340	11.55	0.16	0	912.00
R213	On 04/05/2023	Bond Future	11.05211	80.47158		11.28516	79.44763		10.34	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.18533	82.06333		11.42923	81.01951		9.88	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.35685	80.03443		11.61263	78.97115		9.77	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	11.25488	64.66088		11.45623	63.58242		14.73	0.00	0.00	0	25,380.00
R214	On 02/02/2023	Bond Future	11.37462	65.82133		11.58302	64.72436		15.57	0.00	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future	11.48040	63.77466		11.69589	62.65723		16.16	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.58065	65.03645		11.80354	63.89724		15.81	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.70332	62.94545		11.93422	61.78503		16.00	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 :											3,539,280.78	43	231.000000000
Grand Total:											3,539,280.78	43	231.000000000