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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2022

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 04/08/2022	Index Future	825.40400	825.40400	821.57800	821.57800					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	837.53500	837.53500	833.66000	833.66000					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	851.60300	851.60300	847.67000	847.67000					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	866.63900	866.63900	862.64300	862.64300					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	936.22200	936.22200	932.16300	932.16300					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	949.98100	949.98100	945.87100	945.87100					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	965.93800	965.93800	961.76800	961.76800					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	982.99300	982.99300	978.75500	978.75500					0.00	0.00	0	0.00
ALBI	On 04/08/2022	Index Future	835.68600	835.68600	831.62500	831.62500					0.00	0.00	0	131.00
ALBI	On 03/11/2022	Index Future	847.96800	847.96800	843.85400	843.85400					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	862.21100	862.21100	858.03700	858.03700					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	877.43500	877.43500	873.19200	873.19200					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
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 04/08/2022	Bond Future	11.89143	76.31757		11.95644	75.99953			0.00	0.00	0	350.00
ES33	On 03/11/2022	Bond Future	12.10832	73.66502		12.17595	73.34299			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.31065	74.92408		12.38107	74.59729			0.00	0.00	0	0.00
ES33	On 04/05/2023	Bond Future	12.50443	72.48016		12.57779	72.14798			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 04/08/2022	Bond Future	12.25098	74.77601		12.32612	74.35219			0.00	0.00	0	4,769.00
ES42	On 03/11/2022	Bond Future	12.44857	71.62302		12.52681	71.19354			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.62634	72.84950		12.70767	72.41349			0.00	0.00	0	0.00
ES42	On 04/05/2023	Bond Future	12.80410	69.89607		12.88881	69.45269			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 04/08/2022	GOVI	824.13300	824.13300		820.13500	820.13500			0.00	0.00	0	1,114.00
GOVI	On 03/11/2022	GOVI	836.24500	836.24500		832.19500	832.19500			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	850.29100	850.29100		846.18100	846.18100			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	865.30400	865.30400		861.12700	861.12700			0.00	0.00	0	0.00
I2025	On 04/08/2022	Bond Future	161.25644	161.25644		160.98398	160.98398			0.00	322,512.88	2	7,305.00
I2025	On 03/11/2022	Bond Future	163.64321	163.64321		163.36819	163.36819			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	164.75530	164.75530		164.47742	164.47742			0.00	0.00	0	0.00
I2025	On 04/05/2023	Bond Future	167.70513	167.70513		167.42332	167.42332			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 04/08/2022	Bond Future	119.40914	119.40914		119.16582	119.16582			0.00	13,970,869.38	117	3,954.00
I2029	On 03/11/2022	Bond Future	119.93712	119.93712		119.69136	119.69136			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	121.98147	121.98147		121.73264	121.73264			0.00	0.00	0	0.00
I2029	On 04/05/2023	Bond Future	122.88764	122.88764		122.63540	122.63540			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 04/08/2022	Bond Future	114.77195	114.77195		114.75415	114.75415			0.00	0.00	0	7,046.00
I2033	On 03/11/2022	Bond Future	115.14775	115.14775		115.13086	115.13086			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	117.11030	117.11030		117.09419	117.09419			0.00	0.00	0	0.00
I2033	On 04/05/2023	Bond Future	117.84416	117.84416		117.82877	117.82877			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
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 04/08/2022	Bond Future			129.77684	129.77684		129.67310	129.67310			0.00	0.00	0	6,836.00
I2038	On 03/11/2022	Bond Future			131.69801	131.69801		131.59388	131.59388			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future			132.05652	132.05652		131.95228	131.95228			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future			134.42217	134.42217		134.31676	134.31676			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 04/08/2022	Bond Future			119.53732	119.53732		119.51877	119.51877			0.00	0.00	0	15,959.00
I2046	On 03/11/2022	Bond Future			119.35951	119.35951		119.34179	119.34179			0.00	0.00	0	1,566.00
I2046	On 02/02/2023	Bond Future			121.39510	121.39510		121.37808	121.37808			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future			121.56214	121.56214		121.54601	121.54601			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 04/08/2022	Bond Future			122.14715	122.14715		121.32329	121.32329			0.00	0.00	0	11,293.00
I2050	On 03/11/2022	Bond Future			123.95509	123.95509		123.12008	123.12008			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future			123.97303	123.97303		123.12534	123.12534			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future			126.19344	126.19344		125.33157	125.33157			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 04/08/2022	Index Future			320.92000	320.92000		320.38000	320.38000			0.00	0.00	0	482.00
I GOV	On 03/11/2022	Index Future			325.71500	325.71500		325.16900	325.16900			0.00	0.00	0	16.00
I GOV	On 02/02/2023	Index Future			331.26200	331.26200		330.71100	330.71100			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future			337.18600	337.18600		336.62700	336.62700			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.49500	95.50500		4.48500	95.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.93500	95.06500		4.95000	95.05000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.07500	94.92500		5.08500	94.91500			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future			5.46000	94.54000		5.48500	94.51500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.58500	94.41500		5.60500	94.39500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future			5.93000	94.07000		5.99500	94.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.44500	93.55500		6.50500	93.49500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.94500	93.05500		7.05000	92.95000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.32000	92.68000		7.46000	92.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.60000	92.40000		7.76000	92.24000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.68500	92.31500		7.84000	92.16000			0.00	0.00	0	172.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.90500	92.09500		8.06000	91.94000			0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future			8.55232	108.38347		8.69386	107.85640		5.21	0.00	17,558,122.14	162	79,351.00
R186	On 04/08/2022	Bond Future	6.96	Call	7.38000	0.00738		4.06000	0.00406	7.380	4.83	0.01	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	241.90000	0.24190		162.20000	0.16220	241.900	4.68	0.18	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	86.66000	0.08666		130.02000	0.13002	86.660	5.84	0.06	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.74339	109.96254		8.89533	109.42879		5.00	0.00	0.00	0	11,129.00

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
R186	On 02/02/2023	Bond Future			8.89513	106.51961		9.05887	105.97800		4.87	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.04042	108.40896		9.21777	107.85853		4.70	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 04/08/2022	Bond Future			326.88979	326.88979		326.71484	326.71484			0.00	81,722,447.50	250	875.00
R197	On 03/11/2022	Bond Future			331.72746	331.72746		331.55287	331.55287			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			328.68424	328.68424		328.51097	328.51097			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			334.57435	334.57435		334.40011	334.40011			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 04/08/2022	Bond Future			248.80458	248.80458		248.76528	248.76528			0.00	0.00	0	6,519.00
R202	On 03/11/2022	Bond Future			252.48632	252.48632		252.44879	252.44879			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			252.16922	252.16922		252.13410	252.13410			0.00	0.00	0	0.00
R202	On 04/05/2023	Bond Future			256.68524	256.68524		256.65091	256.65091			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 04/08/2022	Bond Future			5.45468	104.67025		5.56305	104.61081		0.63	0.00	0.00	0	22,183.00
R2023	On 03/11/2022	Bond Future			5.08971	102.27766		5.28200	102.21827		0.35	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future			10.19976	88.90031		10.28607	88.49043		8.28	0.00	1,866,906.51	21	96,329.00
R2030	On 04/08/2022	Bond Future	8.30	Call	3.84000	0.00384		2.73000	0.00273	3.840	7.98	0.00	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	67.10000	0.06710		50.93000	0.05093	67.100	7.76	0.05	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	327.55000	0.32755		406.48000	0.40648	327.550	8.69	0.16	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.39226	90.19685		10.48258	89.78183		7.92	0.00	0.00	0	18,740.00
R2030	On 03/11/2022	Bond Future	9.70	Call	665.56000	0.66556		571.60000	0.57160	665.560	7.33	0.25	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,487.53000	1.48753		1,318.89000	1.31889	1,487.530	7.59	0.44	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	446.45000	0.44645		518.01000	0.51801	446.450	8.69	0.15	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.56398	87.71019		10.65871	87.28906		7.91	0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future	8.81	Call	195.64000	0.19564		165.55000	0.16555	195.640	7.37	0.08	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,898.45000	4.89845		5,226.84000	5.22684	4,898.450	7.32	0.76	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,952.65000	3.95265		4,248.68000	4.24868	3,952.650	7.43	0.68	0.00	0	102.00
R2030	On 04/05/2023	Bond Future			10.73506	89.26748		10.83455	88.83955		7.65	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,225.99000	1.22599		1,098.81000	1.09881	1,225.990	7.04	0.32	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.04	Put	967.65000	0.96765		1,067.10000	1.06710	967.650	8.51	0.22	0.00	0	1,080.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future			10.59010	89.02907		10.66005	88.65343		9.06	0.00	8,546,790.72	96	70,173.00
R2032	On 04/08/2022	Bond Future	8.97	Call	5.85000	0.00585		4.36000	0.00436	5.850	8.10	0.01	0.00	0	800.00

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R2032	On 04/08/2022	Bond Future	9.72	Call	116.27000	0.11627	92.05000	0.09205	116.270	7.74	0.08	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.80	Call	159.12000	0.15912	127.43000	0.12743	159.120	7.80	0.10	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	10.50	Call	1,274.07000	1.27407	1,118.50000	1.11850	1,274.070	8.81	0.46	0.00	0	900.00
R2032	On 04/08/2022	Bond Future	11.00	Put	717.67000	0.71767	838.47000	0.83847	717.670	9.33	0.28	0.00	0	7,500.00
R2032	On 04/08/2022	Bond Future	11.60	Put	227.82000	0.22782	275.97000	0.27597	227.820	10.29	0.11	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.77524	86.17516	10.84810	85.79486		9.12	0.00	0.00	0	87,927.00
R2032	On 03/11/2022	Bond Future	9.31	Call	117.60000	0.11760	98.70000	0.09870	117.600	8.15	0.06	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	133.15000	0.13315	112.04000	0.11204	133.150	8.14	0.06	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	169.55000	0.16955	143.42000	0.14342	169.550	8.13	0.08	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	461.20000	0.46120	399.55000	0.39955	461.200	8.06	0.18	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	4,269.11000	4.26911	4,564.90000	4.56490	4,269.110	8.18	0.75	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	4,070.05000	4.07005	4,358.97000	4.35897	4,070.050	8.24	0.74	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	848.73000	0.84873	750.30000	0.75030	848.730	8.30	0.28	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,916.53000	2.91653	3,156.69000	3.15669	2,916.530	8.64	0.60	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,704.91000	2.70491	2,934.41000	2.93441	2,704.910	8.71	0.57	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,842.54000	1.84254	1,675.00000	1.67500	1,842.540	8.83	0.47	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.55	Put	816.56000	0.81656	914.46000	0.91446	816.560	9.71	0.23	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	332.59000	0.33259	378.03000	0.37803	332.590	10.81	0.10	0.00	0	750.00
R2032	On 02/02/2023	Bond Future			10.93856	87.62811	11.01448	87.24227		8.73	0.00	0.00	0	0.00
R2032	On 02/02/2023	Bond Future	9.31	Call	203.48000	0.20348	176.28000	0.17628	203.480	7.82	0.08	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	279.10000	0.27910	243.43000	0.24343	279.100	7.83	0.10	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	617.17000	0.61717	548.14000	0.54814	617.170	7.86	0.20	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,988.26000	4.98826	5,281.45000	5.28145	4,988.260	7.88	0.74	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	974.55000	0.97455	875.41000	0.87541	974.550	7.89	0.28	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,757.70000	3.75770	4,010.04000	4.01004	3,757.700	8.12	0.63	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	1,857.85000	1.85785	1,702.64000	1.70264	1,857.850	8.28	0.43	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,038.61000	1.03861	1,140.10000	1.14010	1,038.610	9.27	0.24	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	448.17000	0.44817	496.95000	0.49695	448.170	10.42	0.11	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			11.09666	85.02507	11.17588	84.63298		8.89	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 04/08/2022	Bond Future			10.90930	90.18461	10.97897	89.76260		10.14	0.00	0.00	0	129,203.00
R2035	On 04/08/2022	Bond Future	9.53	Call	18.90000	0.01890	14.37000	0.01437	18.900	8.94	0.01	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	64.67000	0.06467	50.42000	0.05042	64.670	8.77	0.04	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	672.76000	0.67276	568.04000	0.56804	672.760	9.02	0.28	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,568.45000	2.56845	2,860.04000	2.86004	2,568.450	9.21	0.65	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,129.36000	1.12936	1,303.06000	1.30306	1,129.360	9.99	0.37	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	143.99000	0.14399	177.54000	0.17754	143.990	11.70	0.06	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.08452	87.01274	11.15687	86.58541		10.22	0.00	0.00	0	3,020.00
R2035	On 03/11/2022	Bond Future	9.82	Call	200.13000	0.20013	169.19000	0.16919	200.130	8.96	0.08	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	588.89000	0.58889	511.79000	0.51179	588.890	8.98	0.20	0.00	0	1,000.00
R2035	On 03/11/2022	Bond Future	10.57	Put	4,191.68000	4.19168	4,499.80000	4.49980	4,191.680	9.39	0.70	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,692.48000	2.69248	2,929.01000	2.92901	2,692.480	9.96	0.52	0.00	0	582.00

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 03/11/2022	Bond Future	11.05	Call	2,309.69000	2.30969	2,108.74000	2.10874	2,309.690	10.02	0.50	0.00	0	1,000.00	
R2035	On 03/11/2022	Bond Future	12.68	Put	366.81000	0.36681	415.85000	0.41585	366.810	12.37	0.10	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future			11.24327	88.47889	11.31847	88.04526		9.86	0.00	0.00	0	0.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	326.53000	0.32653	285.07000	0.28507	326.530	8.75	0.11	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	782.43000	0.78243	697.21000	0.69721	782.430	8.83	0.21	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,852.02000	4.85202	5,155.09000	5.15509	4,852.020	9.04	0.68	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,341.09000	2.34109	2,154.83000	2.15483	2,341.090	9.47	0.45	0.00	0	1,000.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	3,439.23000	3.43923	3,685.18000	3.68518	3,439.230	9.48	0.54	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	466.64000	0.46664	516.34000	0.51634	466.640	12.08	0.10	0.00	0	1,000.00	
R2035	On 04/05/2023	Bond Future			11.38906	85.55224	11.46719	85.11153		9.95	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 04/08/2022	Bond Future			11.05776	81.96610	11.13259	81.50735		11.32	0.00	0.00	0	127,075.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	94.44000	0.09444	72.57000	0.07257	94.440	9.62	0.06	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,236.01000	2.23601	2,521.58000	2.52158	2,236.010	10.78	0.58	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	2,260.66000	2.26066	2,007.77000	2.00777	2,260.660	11.27	0.59	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	904.18000	0.90418	1,061.34000	1.06134	904.180	11.56	0.30	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	333.13000	0.33313	404.68000	0.40468	333.130	12.58	0.13	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.22090	83.16191	11.29846	82.69726		10.86	0.00	0.00	0	0.00	
R2037	On 02/02/2023	Bond Future			11.36829	80.30692	11.44875	79.83531		11.07	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future			11.51219	81.73406	11.59568	81.25469		10.64	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 04/08/2022	Bond Future			11.16227	83.77057	11.23184	83.31189		11.94	0.00	0.00	0	120,396.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	14.15000	0.01415	10.71000	0.01071	14.150	10.59	0.01	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	574.76000	0.57476	480.01000	0.48001	574.760	10.46	0.24	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	235.99000	0.23599	287.38000	0.28738	235.990	13.36	0.09	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.32029	84.99275	11.39237	84.52819		11.46	0.00	0.00	0	3,965.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	930.41000	0.93041	819.57000	0.81957	930.410	10.31	0.26	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,245.75000	2.24575	2,042.34000	2.04234	2,245.750	11.11	0.47	0.00	0	1,100.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	641.90000	0.64190	721.93000	0.72193	641.900	13.13	0.15	0.00	0	1,100.00	
R2040	On 02/02/2023	Bond Future			11.46324	81.91844	11.53797	81.44698		11.71	0.00	0.00	0	0.00	
R2040	On 04/05/2023	Bond Future			11.60239	83.37459	11.67989	82.89534		11.25	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 04/08/2022	Bond Future			11.18858	80.54075	11.25284	80.10937		12.61	0.00	0.00	0	77,488.00	
R2044	On 03/11/2022	Bond Future			11.33835	81.71589	11.40490	81.27899		12.10	0.00	0.00	0	0.00	
R2044	On 02/02/2023	Bond Future			11.47362	78.71158	11.54258	78.26815		12.38	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future			11.60490	80.11083	11.67636	79.66011		11.90	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 04/08/2022	Bond Future			11.10618	83.98812	11.17541	83.50802		12.38	0.00	7,978,871.40	95	188,886.00	

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
R2048	On 04/08/2022	Bond Future	10.20	Call	114.95000	0.11495		90.12000	0.09012	114.950	10.45	0.06	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	10.90	Call	1,268.82000	1.26882		1,100.73000	1.10073	1,268.820	11.79	0.39	0.00	0	1,700.00
R2048	On 04/08/2022	Bond Future	11.00	Put	2,332.93000	2.33293		2,617.35000	2.61735	2,332.930	12.00	0.55	0.00	0	50.00
R2048	On 03/11/2022	Bond Future			11.25301	80.78925		11.32478	80.30288		12.53	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.38549	82.15075		11.45989	81.65706		12.13	0.00	0.00	0	0.00
R2048	On 04/05/2023	Bond Future			11.50599	79.17563		11.58305	78.67374		12.34	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 04/08/2022	Bond Future			10.88457	69.69005		10.94856	69.35008		11.41	0.00	4,808,613.45	69	13,894.00
R209	On 03/11/2022	Bond Future			11.03908	67.56062		11.10528	67.21634		11.47	0.00	0.00	0	4,135.00
R209	On 03/11/2022	Bond Future	9.25	Call	40.85000	0.04085		34.08000	0.03408	40.850	10.16	0.02	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	6,033.89000	6.03389		6,339.59000	6.33959	6,033.890	10.03	0.87	0.00	0	9,500.00
R209	On 03/11/2022	Bond Future	11.00	Put	2,194.80000	2.19480		2,377.41000	2.37741	2,194.800	11.19	0.50	0.00	0	9,500.00
R209	On 02/02/2023	Bond Future			11.17485	68.69962		11.24332	68.35024		11.11	0.00	0.00	0	0.00
R209	On 04/05/2023	Bond Future			11.30488	66.76845		11.37576	66.41335		11.19	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 04/08/2022	Bond Future			222.53445	222.53445		222.07541	222.07541			0.00	0.00	0	1,025.00
R210	On 03/11/2022	Bond Future			222.87627	222.87627		222.41261	222.41261			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			226.67612	226.67612		226.20674	226.20674			0.00	0.00	0	0.00
R210	On 04/05/2023	Bond Future			227.69227	227.69227		227.21647	227.21647			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 04/08/2022	Bond Future			10.43573	83.95523		10.51094	83.59090		8.86	0.00	22,080,225.49	263	26,997.00
R213	On 03/11/2022	Bond Future			10.62273	81.64011		10.70113	81.27123		8.87	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	124.79000	0.12479		104.49000	0.10449	124.790	8.13	0.06	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	143.15000	0.14315		120.22000	0.12022	143.150	8.12	0.07	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	4,356.30000	4.35630		4,653.14000	4.65314	4,356.300	8.10	0.78	0.00	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,837.38000	3.83738		4,117.21000	4.11721	3,837.380	8.23	0.73	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	3,137.15000	3.13715		3,389.11000	3.38911	3,137.150	8.43	0.66	0.00	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,610.05000	2.61005		2,836.85000	2.83685	2,610.050	8.58	0.59	0.00	0	200.00
R213	On 02/02/2023	Bond Future			10.79112	83.01504		10.87297	82.64076		8.42	0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	211.53000	0.21153		182.52000	0.18252	211.530	7.68	0.09	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,537.09000	4.53709		4,819.58000	4.81958	4,537.090	7.70	0.74	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,452.87000	3.45287		3,696.39000	3.69639	3,452.870	7.96	0.63	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,549.49000	1.54949		1,409.20000	1.40920	1,549.490	8.03	0.40	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	623.12000	0.62312		690.89000	0.69089	623.120	9.66	0.17	0.00	0	912.00

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
R213	On 04/05/2023	Bond Future	10.94670	80.94033		11.03218	80.55994		8.57	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 04/08/2022	Bond Future	11.13787	66.80133		11.21214	66.39350		12.42	0.00	39,279,182.04	588	14,753.00
R214	On 03/11/2022	Bond Future	11.28657	64.48922		11.36340	64.07604		12.56	0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future	11.42077	65.57581		11.50027	65.15634		12.17	0.00	0.00	0	0.00
R214	On 04/05/2023	Bond Future	11.54315	63.44602		11.62535	63.01957		12.33	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 :											198,134,541.51	1,663	981.000000000
Grand Total:											198,134,541.51	1,663	981.000000000