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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2022

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	836.45600	836.45600	838.04100	838.04100					0.00	0.00	0	0.00
AL37	On 02/02/2023	Index Future	850.75600	850.75600	852.62600	852.62600					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	867.21600	867.21600	869.15400	869.15400					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	885.01500	885.01500	886.70800	886.70800					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	901.01100	901.01100	902.49600	902.49600					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	969.26000	969.26000	973.79600	973.79600					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	985.83000	985.83000	990.74300	990.74300					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,004.90400	1,004.90400	1,009.94900	1,009.94900					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,025.52800	1,025.52800	1,030.34700	1,030.34700					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,044.06400	1,044.06400	1,048.69200	1,048.69200					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	852.31600	852.31600	857.54800	857.54800					0.00	0.00	0	135.00
ALBI	On 02/02/2023	Index Future	866.88700	866.88700	872.47300	872.47300					0.00	0.00	0	0.00
ALBI	On 04/05/2023	Index Future	883.66000	883.66000	889.38600	889.38600					0.00	0.00	0	0.00

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ALBI	On 03/08/2023	Index Future	901.79500	901.79500		907.34900	907.34900			0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	918.09500	918.09500		923.50400	923.50400			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	11.97388	74.31107		11.86289	74.85041			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.16613	75.60117		12.04553	76.17291			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.32683	73.29320		12.20074	73.87812			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.47480	74.82071		12.34901	75.39216			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.67655	72.39512		12.54994	72.95594			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	12.33360	72.26201		12.22305	72.88544			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.50328	73.51786		12.38422	74.17456			0.00	0.00	0	4,769.00
ES42	On 04/05/2023	Bond Future	12.65282	70.69973		12.52856	71.37141			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.78700	72.17655		12.66270	72.83668			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.96668	69.23170		12.84108	69.88312			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	840.59600	840.59600		845.77600	845.77600			0.00	0.00	0	866.00
GOVI	On 02/02/2023	GOVI	854.96700	854.96700		860.49500	860.49500			0.00	0.00	0	0.00
GOVI	On 04/05/2023	GOVI	871.50900	871.50900		877.17600	877.17600			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	889.39500	889.39500		894.89200	894.89200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	905.47100	905.47100		910.82600	910.82600			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	166.06986	166.06986		166.01827	166.01827			0.00	16,606,986.00	100	7,599.00
I2025	On 02/02/2023	Bond Future	167.25267	167.25267		167.25093	167.25093			0.00	0.00	0	1,918.00
I2025	On 04/05/2023	Bond Future	170.53345	170.53345		170.53707	170.53707			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.31527	172.31527		172.26154	172.26154			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.46416	175.46416		175.36221	175.36221			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	120.59265	120.59265		121.16524	121.16524			0.00	0.00	0	1,519.00
I2029	On 02/02/2023	Bond Future	122.68548	122.68548		123.30536	123.30536			0.00	0.00	0	728.00
I2029	On 04/05/2023	Bond Future	123.79358	123.79358		124.42927	124.42927			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	126.36582	126.36582		126.97314	126.97314			0.00	0.00	0	0.00
I2029	On 02/11/2023	Bond Future	127.33265	127.33265		127.91572	127.91572			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	113.25562	113.25562		114.11181	114.11181			0.00	0.00	0	1,267.00
I2033	On 02/02/2023	Bond Future	115.22091	115.22091		116.12701	116.12701			0.00	0.00	0	6,141.00
I2033	On 04/05/2023	Bond Future	116.09661	116.09661		117.02392	117.02392			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.50868	118.50868		119.41631	119.41631			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.24255	119.24255		120.13353	120.13353			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	129.33336	129.33336		130.64409	130.64409			0.00	0.00	0	5,406.00
I2038	On 02/02/2023	Bond Future	129.66642	129.66642		131.03968	131.03968			0.00	0.00	0	0.00
I2038	On 04/05/2023	Bond Future	132.21087	132.21087		133.61505	133.61505			0.00	0.00	0	0.00
I2038	On 03/08/2023	Bond Future	132.97737	132.97737		134.36524	134.36524			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	135.40667	135.40667		136.78295	136.78295			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	114.46845	114.46845		117.36533	117.36533			0.00	0.00	0	15,983.00
I2046	On 02/02/2023	Bond Future	116.45509	116.45509		119.43856	119.43856			0.00	0.00	0	0.00
I2046	On 04/05/2023	Bond Future	116.70035	116.70035		119.74547	119.74547			0.00	0.00	0	0.00
I2046	On 03/08/2023	Bond Future	119.12660	119.12660		122.19480	122.19480			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	119.19333	119.19333		122.28284	122.28284			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	117.89411	117.89411		119.64281	119.64281			0.00	0.00	0	9,910.00
I2050	On 02/02/2023	Bond Future	117.81733	117.81733		119.63256	119.63256			0.00	0.00	0	0.00
I2050	On 04/05/2023	Bond Future	120.12925	120.12925		121.98376	121.98376			0.00	0.00	0	0.00
I2050	On 03/08/2023	Bond Future	120.42484	120.42484		122.27644	122.27644			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	122.62480	122.62480		124.47636	124.47636			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	322.39000	322.39000		324.66900	324.66900			0.00	0.00	0	703.00
I GOV	On 02/02/2023	Index Future	327.97900	327.97900		330.39800	330.39800			0.00	0.00	0	0.00
I GOV	On 04/05/2023	Index Future	334.40100	334.40100		336.88000	336.88000			0.00	0.00	0	0.00
I GOV	On 03/08/2023	Index Future	341.33900	341.33900		343.75900	343.75900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	347.58200	347.58200		349.95400	349.95400			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.74500	94.25500		5.75500	94.24500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.83500	94.16500		5.81500	94.18500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/10/2022	Jibar Tradeable Future	6.40000	93.60000		6.38000	93.62000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.48000	93.52000		6.47000	93.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	6.85500	93.14500		6.83500	93.16500			0.00	0.00	0	68.00

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 18/01/2023	Jibar Tradeable Future			6.94000	93.06000		6.92000	93.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			7.24000	92.76000		7.21000	92.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.43500	92.56500		7.40000	92.60000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.58500	92.41500		7.54500	92.45500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.49000	92.51000		7.47000	92.53000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.59000	92.41000		7.55000	92.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.55500	92.44500		7.53000	92.47000			0.00	0.00	0	0.00
R186	On 03/11/2022	Bond Future			8.80917	109.73105		8.74918	109.94214		5.47	0.00	22,494,865.25	205	64,042.00
R186	On 03/11/2022	Bond Future	8.23	Call	358.60000	0.35860		415.17000	0.41517	358.600	5.32	0.23	0.00	0	4,310.00
R186	On 03/11/2022	Bond Future	8.91	Put	961.06000	0.96106		877.17000	0.87717	961.060	5.55	0.45	0.00	0	4,310.00
R186	On 02/02/2023	Bond Future			8.95756	106.31269		8.88284	106.56040		5.53	0.00	0.00	0	0.00
R186	On 04/05/2023	Bond Future			9.05040	108.37789		8.96846	108.63334		5.20	0.00	0.00	0	0.00
R186	On 03/08/2023	Bond Future			9.11143	105.30625		9.03486	105.53001		5.07	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.28092	107.20414		9.20818	107.40168		4.71	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			336.69923	336.69923		337.02139	337.02139			0.00	0.00	0	831.00
R197	On 02/02/2023	Bond Future			333.72257	333.72257		334.15127	334.15127			0.00	0.00	0	0.00
R197	On 04/05/2023	Bond Future			340.27254	340.27254		340.72003	340.72003			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			338.20717	338.20717		338.54637	338.54637			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			344.38332	344.38332		344.63442	344.63442			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			250.07933	250.07933		250.10723	250.10723			0.00	0.00	0	6,148.00
R202	On 02/02/2023	Bond Future			249.73443	249.73443		249.83822	249.83822			0.00	0.00	0	460.00
R202	On 04/05/2023	Bond Future			254.63409	254.63409		254.74784	254.74784			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.07107	255.07107		255.10047	255.10047			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			259.73106	259.73106		259.69032	259.69032			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			7.21177	101.62609		7.09897	101.66052		0.46	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			10.21714	91.00867		10.13023	91.41510		9.24	0.00	0.00	0	66,884.00
R2030	On 03/11/2022	Bond Future	9.70	Call	581.00000	0.58100		703.72000	0.70372	581.000	8.76	0.26	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	10.20	Call	1,513.21000	1.51321		1,734.79000	1.73479	1,513.210	9.19	0.50	0.00	0	500.00
R2030	On 03/11/2022	Bond Future	11.57	Put	174.24000	0.17424		147.40000	0.14740	174.240	10.79	0.08	0.00	0	500.00
R2030	On 02/02/2023	Bond Future			10.37442	88.56068		10.27694	89.00211		9.44	0.00	0.00	0	5,200.00

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R2030	On 02/02/2023	Bond Future	8.81	Call	273.19000	0.27319		326.28000	0.32628	273.190	9.20	0.11	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	407.65000	0.40765		481.28000	0.48128	407.650	9.07	0.15	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,259.37000	4.25937	3,957.00000	3.95700	4,259.370	9.09	0.71	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	1,206.24000	1.20624	1,368.65000	1.36865	1,206.240	9.16	0.34	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,379.75000	3.37975	3,116.39000	3.11639	3,379.750	9.22	0.63	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,085.63000	1.08563	975.81000	0.97581	1,085.630	10.30	0.27	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	11.35	Call	5,167.11000	5.16711	5,515.30000	5.51530	5,167.110	10.49	0.77	0.00	0.00	0	5,000.00
R2030	On 02/02/2023	Bond Future	11.55	Call	5,845.83000	5.84583	6,209.20000	6.20920	5,845.830	10.70	0.80	0.00	0.00	0	5,000.00
R2030	On 04/05/2023	Bond Future			10.50161	90.28215		10.39863	90.73449		9.13	0.00	0.00	0	0.00
R2030	On 04/05/2023	Bond Future	9.03	Call	611.30000	0.61130	698.07000	0.69807	611.300	8.78	0.18	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	9.58	Call	1,115.63000	1.11563	1,252.90000	1.25290	1,115.630	8.67	0.28	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	9.67	Call	1,235.30000	1.23530	1,382.57000	1.38257	1,235.300	8.70	0.30	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	9.78	Call	1,392.50000	1.39250	1,552.26000	1.55226	1,392.500	8.74	0.33	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	10.00	Call	1,744.66000	1.74466	1,930.02000	1.93002	1,744.660	8.81	0.39	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	10.42	Call	2,592.43000	2.59243	2,827.40000	2.82740	2,592.430	9.07	0.49	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	10.65	Call	3,141.63000	3.14163	3,402.39000	3.40239	3,141.630	9.25	0.55	0.00	0.00	0	350.00
R2030	On 04/05/2023	Bond Future	11.34	Put	1,489.82000	1.48982	1,364.06000	1.36406	1,489.820	9.85	0.30	0.00	0.00	0	150.00
R2030	On 04/05/2023	Bond Future	11.62	Put	1,205.09000	1.20509	1,100.42000	1.10042	1,205.090	10.10	0.25	0.00	0.00	0	388.00
R2030	On 04/05/2023	Bond Future	12.04	Put	875.70000	0.87570	796.96000	0.79696	875.700	10.49	0.19	0.00	0.00	0	1,080.00
R2030	On 04/05/2023	Bond Future	12.50	Put	617.55000	0.61755	560.39000	0.56039	617.550	10.91	0.14	0.00	0.00	0	479.00
R2030	On 04/05/2023	Bond Future	12.57	Put	575.17000	0.57517	521.29000	0.52129	575.170	10.91	0.13	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future			10.61639	88.13421		10.51518	88.56491		9.05	0.00	0.00	0	0.00
R2030	On 03/08/2023	Bond Future	10.40	Call	2,674.94000	2.67494	2,886.72000	2.88672	2,674.940	8.98	0.47	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	10.65	Call	3,232.32000	3.23232	3,467.60000	3.46760	3,232.320	9.16	0.53	0.00	0.00	0	350.00
R2030	On 03/08/2023	Bond Future	12.59	Put	902.76000	0.90276	834.16000	0.83416	902.760	10.72	0.17	0.00	0.00	0	1,012.00
R2030	On 03/08/2023	Bond Future	12.89	Put	697.97000	0.69797	642.39000	0.64239	697.970	10.72	0.14	0.00	0.00	0	350.00
R2030	On 02/11/2023	Bond Future			10.78520	89.72229		10.68475	90.13527		8.58	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			10.67023	86.72727		10.58962	87.15432		11.10	0.00	10,927,636.02	126	157,110.00
R2032	On 03/11/2022	Bond Future	9.31	Call	58.96000	0.05896	79.34000	0.07934	58.960	9.99	0.04	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	9.36	Call	69.42000	0.06942	92.76000	0.09276	69.420	9.99	0.04	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	9.46	Call	95.27000	0.09527	125.55000	0.12555	95.270	9.97	0.06	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	9.92	Call	388.35000	0.38835	476.87000	0.47687	388.350	10.37	0.18	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	10.11	Put	3,650.70000	3.65070	3,346.82000	3.34682	3,650.700	10.58	0.75	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,451.01000	3.45101	3,156.99000	3.15699	3,451.010	10.65	0.73	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.21	Call	781.84000	0.78184	924.93000	0.92493	781.840	10.71	0.29	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	10.49	Put	2,314.08000	2.31408	2,088.10000	2.08810	2,314.080	11.09	0.57	0.00	0.00	0	454.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,113.79000	2.11379	1,902.18000	1.90218	2,113.790	11.19	0.54	0.00	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.67	Call	1,825.35000	1.82535	2,062.73000	2.06273	1,825.350	11.35	0.51	0.00	0.00	0	750.00
R2032	On 03/11/2022	Bond Future	11.45	Put	580.55000	0.58055	508.17000	0.50817	580.550	12.49	0.20	0.00	0.00	0	7,500.00
R2032	On 03/11/2022	Bond Future	11.55	Put	495.30000	0.49530	432.56000	0.43256	495.300	12.63	0.18	0.00	0.00	0	500.00
R2032	On 03/11/2022	Bond Future	12.30	Put	142.14000	0.14214	122.60000	0.12260	142.140	13.66	0.06	0.00	0.00	0	750.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/02/2023	Bond Future			10.82447	88.21236		10.73513	88.67359		11.06	0.00	0.00	0	18.00
R2032	On 02/02/2023	Bond Future	9.31	Call	313.15000	0.31315		369.88000	0.36988	313.150	10.33	0.11	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	9.47	Call	408.74000	0.40874		478.93000	0.47893	408.740	10.30	0.13	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	9.92	Call	834.91000	0.83491		955.24000	0.95524	834.910	10.36	0.24	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	10.16	Put	4,701.29000	4.70129		4,393.79000	4.39379	4,701.290	10.51	0.69	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.22	Call	1,292.99000	1.29299		1,455.42000	1.45542	1,292.990	10.55	0.32	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	10.50	Put	3,549.94000	3.54994		3,292.99000	3.29299	3,549.940	10.80	0.59	0.00	0	454.00
R2032	On 02/02/2023	Bond Future	10.67	Call	2,267.06000	2.26706		2,496.61000	2.49661	2,267.060	10.98	0.47	0.00	0	750.00
R2032	On 02/02/2023	Bond Future	11.84	Put	1,035.54000	1.03554		940.02000	0.94002	1,035.540	12.33	0.23	0.00	0	500.00
R2032	On 02/02/2023	Bond Future	12.75	Put	424.83000	0.42483		382.43000	0.38243	424.830	13.39	0.11	0.00	0	750.00
R2032	On 04/05/2023	Bond Future			10.94842	85.76530		10.85466	86.23792		11.35	0.00	0.00	0	0.00
R2032	On 04/05/2023	Bond Future	10.62	Call	2,511.90000	2.51190		2,730.60000	2.73060	2,511.900	11.23	0.44	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	11.37	Call	4,567.08000	4.56708		4,869.04000	4.86904	4,567.080	11.99	0.62	0.00	0	400.00
R2032	On 04/05/2023	Bond Future	13.43	Put	464.71000	0.46471		424.05000	0.42405	464.710	13.47	0.10	0.00	0	400.00
R2032	On 03/08/2023	Bond Future			11.05686	87.53416		10.96504	87.98647		10.89	0.00	0.00	0	2,600.00
R2032	On 03/08/2023	Bond Future	11.90	Call	6,245.96000	6.24596		6,561.78000	6.56178	6,245.960	11.71	0.68	0.00	0	5,000.00
R2032	On 02/11/2023	Bond Future			11.21932	84.95602		11.12838	85.39184		10.81	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			11.00418	87.49086		10.88802	88.18891		12.47	0.00	0.00	0	59,258.00
R2035	On 03/11/2022	Bond Future	9.82	Call	120.70000	0.12070		175.31000	0.17531	120.700	11.30	0.06	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.30	Call	510.55000	0.51055		671.42000	0.67142	510.550	11.83	0.20	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	10.57	Put	3,608.55000	3.60855		3,155.98000	3.15598	3,608.550	12.20	0.69	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	10.99	Put	2,127.39000	2.12739		1,813.78000	1.81378	2,127.390	12.83	0.49	0.00	0	582.00
R2035	On 03/11/2022	Bond Future	11.05	Call	2,234.94000	2.23494		2,638.10000	2.63810	2,234.940	12.93	0.53	0.00	0	976.00
R2035	On 03/11/2022	Bond Future	12.68	Put	152.35000	0.15235		121.38000	0.12138	152.350	15.40	0.06	0.00	0	976.00
R2035	On 02/02/2023	Bond Future			11.15565	88.98815		11.03013	89.72531		12.57	0.00	0.00	0	106,331.00
R2035	On 02/02/2023	Bond Future	9.81	Call	460.92000	0.46092		573.93000	0.57393	460.920	11.55	0.13	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	527.62000	0.52762		653.15000	0.65315	527.620	11.55	0.15	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	1,043.10000	1.04310		1,249.04000	1.24904	1,043.100	11.81	0.25	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,697.04000	1.69704		1,981.41000	1.98141	1,697.040	12.14	0.36	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,706.52000	4.70652		4,258.48000	4.25848	4,706.520	12.16	0.64	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	2,771.18000	2.77118		3,151.92000	3.15192	2,771.180	12.64	0.49	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,361.92000	3.36192		3,007.76000	3.00776	3,361.920	12.65	0.51	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,468.41000	1.46841		1,287.10000	1.28710	1,468.410	13.88	0.27	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	427.40000	0.42740		366.61000	0.36661	427.400	15.22	0.09	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.27281	86.21409		11.14197	86.96786		12.90	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	848.30000	0.84830		1,001.58000	1.00158	848.300	12.05	0.19	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,691.02000	1.69102		1,941.82000	1.94182	1,691.020	12.33	0.31	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	2,057.70000	2.05770		2,342.93000	2.34293	2,057.700	12.49	0.35	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,531.84000	3.53184		3,925.99000	3.92599	3,531.840	13.10	0.50	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,661.48000	1.66148		1,490.46000	1.49046	1,661.480	14.65	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	956.00000	0.95600		850.06000	0.85006	956.000	15.30	0.15	0.00	0	491.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/08/2023	Bond Future			11.37785	87.99091		11.24710	88.73016		12.55	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.53207	85.07887		11.40033	85.80680		12.58	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			11.15480	83.56105		11.03899	84.26737		13.34	0.00	0.00	0	65,847.00
R2037	On 02/02/2023	Bond Future			11.29580	80.73534		11.17122	81.47954		14.19	0.00	0.00	0	71,477.00
R2037	On 02/02/2023	Bond Future	11.10	Call	2,619.80000	2.61980	2,985.91000	2.98591	2,619.800	14.33	0.46	0.00	0	636.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,774.23000	1.77423	1,567.26000	1.56726	1,774.230	15.65	0.30	0.00	0	636.00	
R2037	On 04/05/2023	Bond Future			11.41360	82.30565		11.28398	83.06636		13.88	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,799.72000	2.79972	3,145.07000	3.14507	2,799.720	13.63	0.43	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	5,120.22000	5.12022	5,600.05000	5.60005	5,120.220	14.55	0.61	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	684.79000	0.68479	605.84000	0.60584	684.790	16.47	0.12	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.52248	79.74379		11.39278	80.49164		14.23	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.66465	81.17994		11.53405	81.91791		13.56	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			11.28159	85.24387		11.17114	85.96719		14.17	0.00	0.00	0	61,725.00
R2040	On 03/11/2022	Bond Future	10.10	Call	140.93000	0.14093	199.72000	0.19972	140.930	12.88	0.06	0.00	0	2,250.00	
R2040	On 03/11/2022	Bond Future	10.70	Call	782.71000	0.78271	990.97000	0.99097	782.710	13.67	0.25	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	10.80	Call	977.58000	0.97758	1,218.88000	1.21888	977.580	13.83	0.29	0.00	0	2,250.00	
R2040	On 03/11/2022	Bond Future	11.20	Call	2,047.43000	2.04743	2,424.86000	2.42486	2,047.430	14.52	0.48	0.00	0	1,078.00	
R2040	On 03/11/2022	Bond Future	12.52	Put	377.66000	0.37766	310.39000	0.31039	377.660	16.82	0.11	0.00	0	1,078.00	
R2040	On 02/02/2023	Bond Future			11.41947	82.19657		11.30072	82.95865		15.11	0.00	0.00	0	64,040.00
R2040	On 02/02/2023	Bond Future	10.21	Call	657.88000	0.65788	800.31000	0.80031	657.880	13.87	0.17	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	2,050.57000	2.05057	2,362.10000	2.36210	2,050.570	14.68	0.38	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	2,700.00000	2.70000	3,067.30000	3.06730	2,700.000	15.02	0.45	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.07	Put	1,938.17000	1.93817	1,723.01000	1.72301	1,938.170	16.43	0.31	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,619.73000	1.61973	1,435.19000	1.43519	1,619.730	16.75	0.27	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.53490	83.79558		11.41146	84.57446		14.79	0.00	0.00	0	0.00
R2040	On 04/05/2023	Bond Future	10.17	Call	1,031.93000	1.03193	1,201.89000	1.20189	1,031.930	13.81	0.20	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	2,015.93000	2.01593	2,288.18000	2.28818	2,015.930	14.19	0.33	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	2,467.34000	2.46734	2,777.41000	2.77741	2,467.340	14.40	0.37	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	4,102.48000	4.10248	4,521.21000	4.52121	4,102.480	15.09	0.51	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,826.52000	1.82652	1,653.76000	1.65376	1,826.520	16.90	0.24	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,114.93000	1.11493	1,002.17000	1.00217	1,114.930	17.55	0.16	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.64183	81.01419		11.51840	81.78006		15.21	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.77977	82.47303		11.65556	83.22887		14.50	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			11.25839	82.24617		11.14296	83.02214		15.09	0.00	30,019,852.05	365	65,747.00
R2044	On 03/11/2022	Bond Future	10.10	Call	153.55000	0.15355	219.94000	0.21994	153.550	13.72	0.07	2,406,823.98	420	420.00	
R2044	On 03/11/2022	Bond Future	10.60	Call	665.24000	0.66524	862.44000	0.86244	665.240	14.39	0.22	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	1,050.28000	1.05028		1,317.88000	1.31788	1,050.280	14.73	0.30	10,715,844.79	420	420.00
R2044	On 03/11/2022	Bond Future	11.30	Call	2,525.91000	2.52591		2,974.16000	2.97416	2,525.910	15.65	0.53	0.00	0	1,600.00
R2044	On 02/02/2023	Bond Future			11.38727	79.27277		11.26371	80.08748		16.10	0.00	0.00	0	33,819.00
R2044	On 04/05/2023	Bond Future			11.49463	80.81497		11.36636	81.64746		15.79	0.00	0.00	0	0.00
R2044	On 03/08/2023	Bond Future			11.59362	78.09740		11.46505	78.91900		16.26	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.72129	79.50368		11.59164	80.31703		15.52	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			11.19139	81.21104		11.07601	82.01146		15.71	0.00	406,055.20	5	258,913.00
R2048	On 03/11/2022	Bond Future	10.00	Call	132.53000	0.13253		192.53000	0.19253	132.530	14.15	0.06	0.00	0	1,350.00
R2048	On 03/11/2022	Bond Future	10.70	Call	987.43000	0.98743		1,249.33000	1.24933	987.430	15.16	0.29	0.00	0	1,350.00
R2048	On 02/02/2023	Bond Future			11.31836	82.60092		11.19497	83.44025		15.91	0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future	10.40	Call	1,150.20000	1.15020		1,374.48000	1.37448	1,150.200	15.05	0.24	0.00	0	2,700.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,946.44000	2.94644		3,355.90000	3.35590	2,946.440	16.07	0.46	0.00	0	2,700.00
R2048	On 04/05/2023	Bond Future			11.41638	79.76650		11.28838	80.62423		16.46	0.00	0.00	0	0.00
R2048	On 03/08/2023	Bond Future			11.50381	81.41079		11.37556	82.25825		16.09	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.62900	78.44330		11.49948	79.28307		16.20	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			10.97202	67.91194		10.86163	68.49590		14.04	0.00	0.00	0	18,852.00
R209	On 03/11/2022	Bond Future	9.25	Call	14.36000	0.01436		22.98000	0.02298	14.360	12.65	0.01	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	10.00	Call	206.38000	0.20638		283.11000	0.28311	206.380	12.95	0.11	0.00	0	10,500.00
R209	On 03/11/2022	Bond Future	10.00	Put	5,601.19000	5.60119		5,093.96000	5.09396	5,601.190	12.95	0.89	0.00	0	6,000.00
R209	On 03/11/2022	Bond Future	11.00	Put	1,750.17000	1.75017		1,499.64000	1.49964	1,750.170	14.48	0.47	0.00	0	8,750.00
R209	On 03/11/2022	Bond Future	12.00	Put	381.79000	0.38179		312.94000	0.31294	381.790	16.22	0.14	0.00	0	10,500.00
R209	On 02/02/2023	Bond Future			11.10188	69.07482		10.98350	69.68983		14.21	0.00	0.00	0	2,066.00
R209	On 04/05/2023	Bond Future			11.20676	67.26446		11.08380	67.89340		14.55	0.00	0.00	0	0.00
R209	On 03/08/2023	Bond Future			11.29842	68.65158		11.17581	69.26984		14.20	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.43006	66.74069		11.30682	67.35075		14.17	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			226.15265	226.15265		226.18639	226.18639			0.00	0.00	0	732.00
R210	On 02/02/2023	Bond Future			230.07765	230.07765		230.18161	230.18161			0.00	0.00	0	300.00
R210	On 04/05/2023	Bond Future			231.49880	231.49880		231.61132	231.61132			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			236.31013	236.31013		236.34746	236.34746			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			237.43013	237.43013		237.40181	237.40181			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

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 03/11/2022	Bond Future	10.54277	82.01858		10.46194	82.40349		10.58	0.00	0.00	0	34,281.00
R213	On 03/11/2022	Bond Future	9.13	Call	51.47000	0.05147	69.02000	0.06902	51.470	9.73	0.04	0	200.00
R213	On 03/11/2022	Bond Future	9.19	Call	61.84000	0.06184	82.32000	0.08232	61.840	9.71	0.04	0	476.00
R213	On 03/11/2022	Bond Future	9.84	Put	3,817.29000	3.81729	3,519.03000	3.51903	3,817.290	9.86	0.81	0	476.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,275.70000	3.27570	3,000.40000	3.00040	3,275.700	9.97	0.75	0	200.00
R213	On 03/11/2022	Bond Future	10.19	Put	2,560.11000	2.56011	2,323.11000	2.32311	2,560.110	10.19	0.66	0	476.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,039.81000	2.03981	1,836.83000	1.83683	2,039.810	10.41	0.57	0	200.00
R213	On 02/02/2023	Bond Future	10.70264		83.42217		10.61263	83.83905		10.45	0.00	0	0.00
R213	On 02/02/2023	Bond Future	9.16	Call	292.40000	0.29240	344.34000	0.34434	292.400	10.03	0.11	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,301.73000	4.30173	4,019.71000	4.01971	4,301.730	9.93	0.70	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,236.15000	3.23615	2,999.23000	2.99923	3,236.150	10.11	0.60	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,746.40000	1.74640	1,937.22000	1.93722	1,746.400	10.17	0.43	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	552.55000	0.55255	497.34000	0.49734	552.550	12.03	0.15	0	912.00
R213	On 04/05/2023	Bond Future	10.82398		81.49051		10.72942	81.91774		10.60	0.00	0	0.00
R213	On 03/08/2023	Bond Future	10.93140		83.16899		10.83882	83.57698		10.13	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.09994		81.12099		11.00830	81.51315		10.01	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 03/11/2022	Bond Future	11.19212		65.00299		11.08208	65.60982		15.53	0.00	0	25,381.00
R214	On 02/02/2023	Bond Future	11.31970		66.11548		11.20205	66.75284		15.74	0.00	0	64,507.00
R214	On 04/05/2023	Bond Future	11.41841		64.10198		11.29651	64.75344		16.21	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.50645		65.42302		11.38468	66.06554		15.85	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.63256		63.30797		11.51000	63.94369		15.92	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
Total for Derivatives :											93,578,063.28	1,641	599.000000000
Grand Total:											93,578,063.28	1,641	599.000000000