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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/11/2022

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
<b>Derivatives</b>														
AL37	On 02/02/2023	Index Future	855.18100	855.18100	857.32300	857.32300					0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	871.76600	871.76600	873.95500	873.95500					0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	889.24900	889.24900	891.48400	891.48400					0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	907.54500	907.54500	909.82800	909.82800					0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	924.81100	924.81100	927.13400	927.13400					0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	981.41300	981.41300	987.16500	987.16500					0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,000.44600	1,000.44600	1,006.31500	1,006.31500					0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,020.51000	1,020.51000	1,026.50000	1,026.50000					0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,041.50600	1,041.50600	1,047.62100	1,047.62100					0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,061.32000	1,061.32000	1,067.54800	1,067.54800					0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	861.11700	861.11700	865.84400	865.84400					0.00	0.00	0	109.00
ALBI	On 04/05/2023	Index Future	877.81700	877.81700	882.64100	882.64100					0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	895.42200	895.42200	900.34500	900.34500					0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	913.84500	913.84500		918.87000	918.87000			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	931.23000	931.23000		936.34800	936.34800			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 02/02/2023	Bond Future	12.32990	74.83454		12.24269	75.24140			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.49775	72.51051		12.40654	72.92673			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.66174	73.98274		12.56648	74.40807			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.82903	71.72755		12.72956	72.16207			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.03714	73.10218		12.93333	73.54429			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 02/02/2023	Bond Future	12.55327	73.24509		12.47581	73.66849			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.70501	70.42074		12.62415	70.85377			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.84897	71.85125		12.76480	72.29370			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.99539	69.08421		12.90772	69.53624			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.16793	70.40611		13.07678	70.86604			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 02/02/2023	GOVI	848.93200	848.93200		853.62800	853.62800			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	865.39600	865.39600		870.18800	870.18800			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	882.75200	882.75200		887.64200	887.64200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	900.91400	900.91400		905.90700	905.90700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	918.05300	918.05300		923.13800	923.13800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.25710	166.25710		165.92335	165.92335			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	169.52228	169.52228		169.18500	169.18500			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.21644	171.21644		170.87474	170.87474			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.77806	174.77806		174.43007	174.43007			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.35118	176.35118		175.99669	175.99669			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 02/02/2023	Bond Future	119.63512	119.63512		122.33704	122.33704			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.69171	120.69171		123.44931	123.44931			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	123.14070	123.14070		125.95526	125.95526			0.00	0.00	0	0.00

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I2029	On 02/11/2023	Bond Future	124.37337	124.37337		127.24803	127.24803			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.76413	126.76413		129.69283	129.69283			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 02/02/2023	Bond Future	114.50379	114.50379		114.81564	114.81564			0.00	2,175,572.01	19	7,298.00
I2033	On 04/05/2023	Bond Future	115.36977	115.36977		115.69001	115.69001			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.71058	117.71058		118.03838	118.03838			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.73924	118.73924		119.07529	119.07529			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.02171	121.02171		121.36315	121.36315			0.00	2,299,412.49	19	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 02/02/2023	Bond Future	125.51075	125.51075		126.90843	126.90843			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	127.97603	127.97603		129.40350	129.40350			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	128.60916	128.60916		130.06785	130.06785			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.28477	131.28477		132.77441	132.77441			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.79752	131.79752		133.31667	133.31667			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 02/02/2023	Bond Future	114.16726	114.16726		114.17049	114.17049			0.00	55,941,957.40	490	12,606.00
I2046	On 04/05/2023	Bond Future	114.37824	114.37824		114.38396	114.38396			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	116.69944	116.69944		116.70623	116.70623			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.03934	117.03934		117.04827	117.04827			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.28792	119.28792		119.29593	119.29593			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 02/02/2023	Bond Future	112.22673	112.22673		113.84842	113.84842			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	114.43071	114.43071		116.08640	116.08640			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	114.56797	114.56797		116.25932	116.25932			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.95167	116.95167		118.67852	118.67852			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	116.96071	116.96071		118.72177	118.72177			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 02/02/2023	Index Future	321.18900	321.18900		322.15400	322.15400			0.00	0.00	0	662.00
I GOV	On 04/05/2023	Index Future	327.49500	327.49500		328.48200	328.48200			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	334.13900	334.13900		335.14600	335.14600			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	341.08800	341.08800		342.11700	342.11700			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	347.65000	347.65000		348.69800	348.69800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.62500	93.37500		6.62000	93.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.13500	92.86500		7.11500	92.88500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.19000	92.81000		7.14500	92.85500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.52000	92.48000		7.43000	92.57000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.56500	92.43500		7.46000	92.54000			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 19/04/2023	Jibar Tradeable Future			7.67000	92.33000		7.57000	92.43000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.75000	92.25000		7.64500	92.35500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.82500	92.17500		7.71000	92.29000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.90500	92.09500		7.76000	92.24000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.95000	92.05000		7.82000	92.18000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.90000	92.10000		7.75500	92.24500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.93500	92.06500		7.80000	92.20000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.79527	106.85164		8.71349	107.12453		6.06	0.00	121,062,908.12	1,133	78,056.00
R186	On 04/05/2023	Bond Future			8.87526	108.92484		8.78595	109.20513		5.44	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.94081	105.80567		8.84326	106.09256		5.40	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.99447	107.98480		8.88752	108.27818		4.63	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,204.44000	2.20444	2,292.23000	2.29223	2,204.440	2,204.440	4.71	0.54	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	822.86000	0.82286	705.04000	0.70504	822.860	822.860	5.37	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.12578	104.73014		9.00837	105.02801		4.46	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 02/02/2023	Bond Future			329.54422	329.54422		329.57743	329.57743			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			336.01557	336.01557		336.05559	336.05559			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.75361	333.75361		333.80121	333.80121			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.69767	340.69767		340.74790	340.74790			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 02/02/2023	Bond Future			251.08646	251.08646		246.40299	246.40299			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			256.01688	256.01688		251.24606	251.24606			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			256.38849	256.38849		251.52500	251.52500			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			261.72224	261.72224		256.75884	256.75884			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			261.80549	261.80549		256.74854	256.74854			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
R203	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.42303	88.34159		10.31815	88.81515		10.54	0.00	618,391.13	7	90,949.00
R2030	On 02/02/2023	Bond Future	8.81	Call	57.59000	0.05759	114.43000	0.11443	57.590	57.590	9.89	0.04	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	112.85000	0.11285	200.43000	0.20043	112.850	112.850	9.76	0.07	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,975.18000	3.97518	3,634.56000	3.63456	3,975.180	3,975.180	9.94	0.80	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	648.28000	0.64828	790.76000	0.79076	648.280	648.280	10.08	0.27	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,010.35000	3.01035	2,690.42000	2.69042	3,010.350	3,010.350	10.19	0.69	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	686.60000	0.68660	518.56000	0.51856	686.600	686.600	11.75	0.24	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,579.63000	4.57963	4,912.06000	4.91206	4,579.630	12.00	0.81	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,293.50000	5.29350	5,651.86000	5.65186	5,293.500	12.27	0.85	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.55320	90.05664	10.44258	90.54108		10.69	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	519.43000	0.51943	606.73000	0.60673	519.430	10.56	0.16	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	959.98000	0.95998	1,089.81000	1.08981	959.980	10.31	0.26	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,066.99000	1.06699	1,192.49000	1.19249	1,066.990	10.32	0.28	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,208.80000	1.20880	1,333.68000	1.33368	1,208.800	10.35	0.31	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,530.02000	1.53002	1,681.85000	1.68185	1,530.020	10.39	0.36	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,326.53000	2.32653	2,509.07000	2.50907	2,326.530	10.64	0.48	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,853.32000	2.85332	3,058.28000	3.05828	2,853.320	10.82	0.54	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,390.68000	1.39068	1,189.47000	1.18947	1,390.680	11.45	0.30	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,101.53000	1.10153	931.74000	0.93174	1,101.530	11.73	0.25	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	773.23000	0.77323	644.27000	0.64427	773.230	12.16	0.18	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	523.05000	0.52305	429.67000	0.42967	523.050	12.62	0.13	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	483.98000	0.48398	404.00000	0.40400	483.980	12.62	0.12	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.68193	87.85672	10.56520	88.35172		10.32	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,488.07000	2.48807	2,609.29000	2.60929	2,488.070	10.25	0.45	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,022.67000	3.02267	3,151.11000	3.15111	3,022.670	10.44	0.51	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	889.36000	0.88936	731.04000	0.73104	889.360	12.15	0.17	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	683.41000	0.68341	596.66000	0.59666	683.410	12.15	0.14	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.79880	89.66657	10.67579	90.17223		8.41	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.96536	87.36278	10.83564	87.87718		8.56	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 02/02/2023	Bond Future			10.94509	87.59484	10.83570	88.15461		12.58	0.00	8,934,673.68	102	110,730.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	58.17000	0.05817	100.95000	0.10095	58.170	11.24	0.03	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	91.96000	0.09196	150.62000	0.15062	91.960	11.24	0.05	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	303.09000	0.30309	410.20000	0.41020	303.090	11.45	0.13	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,662.75000	4.66275	4,220.16000	4.22016	4,662.750	11.73	0.79	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	607.76000	0.60776	726.21000	0.72621	607.760	11.80	0.23	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	717.51000	0.71751	842.78000	0.84278	717.510	11.90	0.25	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,358.08000	3.35808	2,949.70000	2.94970	3,358.080	12.19	0.67	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,397.73000	1.39773	1,569.36000	1.56936	1,397.730	12.46	0.40	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,147.44000	1.14744	899.92000	0.89992	1,147.440	13.70	0.31	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	1,078.99000	1.07899	840.90000	0.84090	1,078.990	13.78	0.30	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	703.06000	0.70306	525.05000	0.52505	703.060	14.30	0.21	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	209.75000	0.20975	140.81000	0.14081	209.750	15.65	0.07	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.07467	85.13434	10.96011	85.70661		13.75	0.00	0.00	0	66,448.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,113.47000	2.11347	2,284.60000	2.28460	2,113.470	13.37	0.40	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,022.82000	4.02282	4,282.65000	4.28265	4,022.820	14.17	0.59	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	465.32000	0.46532	405.92000	0.40592	465.320	16.13	0.10	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.19836	86.84328	11.07854	87.42782		12.50	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,731.74000	5.73174	5,938.93000	5.93893	5,731.740	13.42	0.66	0.00	0	5,000.00	

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 02/11/2023	Bond Future			11.32119	84.47131		11.19582	85.06836		10.90	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.48150	86.07222		11.35044	86.67975		10.54	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 02/02/2023	Bond Future			11.34594	87.88764		11.24721	88.45609		14.79	0.00	8,349,325.80	95	165,775.00
R2035	On 02/02/2023	Bond Future	9.81	Call	122.84000	0.12284	159.01000	0.15901	122.840		13.55	0.05	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	150.45000	0.15045	193.40000	0.19340	150.450		13.55	0.06	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	390.49000	0.39049	477.77000	0.47777	390.490		13.60	0.14	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	800.16000	0.80016	920.58000	0.92058	800.160		13.96	0.25	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,895.68000	4.89568	4,451.34000	4.45134	4,895.680		13.98	0.75	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,610.14000	1.61014	1,801.61000	1.80161	1,610.140		14.49	0.40	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,296.05000	3.29605	2,921.09000	2.92109	3,296.050		14.51	0.60	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,146.24000	1.14624	957.53000	0.95753	1,146.240		15.92	0.28	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	225.77000	0.22577	177.80000	0.17780	225.770		17.76	0.07	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.47101	85.09007		11.36807	85.67119		15.69	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	610.95000	0.61095	687.25000	0.68725	610.950		14.62	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,264.84000	1.26484	1,373.72000	1.37372	1,264.840		14.78	0.26	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,569.34000	1.56934	1,685.81000	1.68581	1,569.340		14.95	0.30	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,841.33000	2.84133	3,016.37000	3.01637	2,841.330		15.59	0.45	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,793.25000	1.79325	1,561.93000	1.56193	1,793.250		17.36	0.27	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,042.12000	1.04212	888.87000	0.88887	1,042.120		18.34	0.17	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.59231	86.79789		11.48507	87.39145		14.59	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.71545	84.08025		11.60376	84.68646		13.05	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.87493	85.67418		11.75858	86.29108		12.43	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 02/02/2023	Bond Future			11.50272	79.52126		11.41939	80.00692		16.73	0.00	6,918,349.62	87	131,923.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,386.25000	1.38625	1,523.94000	1.52394	1,386.250		16.08	0.36	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,424.37000	1.42437	1,222.56000	1.22256	1,424.370		17.55	0.32	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.62886	81.06536		11.54207	81.56201		16.89	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,161.11000	2.16111	2,264.75000	2.26475	2,161.110		16.27	0.37	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,226.24000	4.22624	4,397.60000	4.39760	4,226.240		17.30	0.56	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	767.58000	0.76758	685.54000	0.68554	767.580		19.85	0.13	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.75386	78.43472		11.66352	78.94205		16.57	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.86794	80.05090		11.77410	80.56912		14.31	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.01475	77.31355		11.91726	77.84083		14.31	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 02/02/2023	Bond Future			11.59441	81.09373		11.51617	81.58407		17.76	0.00	12,245,153.23	151	121,053.00
R2040	On 02/02/2023	Bond Future	10.21	Call	206.47000	0.20647	243.56000	0.24356	206.470		16.26	0.08	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,031.51000	1.03151	1,125.21000	1.12521	1,031.510		16.86	0.28	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,523.67000	1.52367	1,645.74000	1.64574	1,523.670		17.22	0.36	0.00	0	621.00

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
R2040	On 02/02/2023	Bond Future	12.07	Put	1,557.85000	1.55785	1,340.00000	1.34000	1,557.850	18.82	0.32	0.00	0	621.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	1,226.87000	1.22687	1,042.84000	1.04284	1,226.870	19.19	0.27	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.71684	82.66841	11.63540	83.16992		17.95	0.00	0.00	0	300.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	761.27000	0.76127	812.67000	0.81267	761.270	16.70	0.16	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,496.58000	1.49658	1,595.58000	1.59558	1,496.580	16.72	0.27	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,867.47000	1.86747	1,986.76000	1.98676	1,867.470	16.90	0.32	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,279.20000	3.27920	3,465.77000	3.46577	3,279.200	17.55	0.46	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,851.57000	1.85157	1,683.57000	1.68357	1,851.570	19.58	0.26	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,133.89000	1.13389	1,018.36000	1.01836	1,133.890	20.62	0.17	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.83804	79.81958	11.75334	80.33186		17.66	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future			11.94840	81.46434	11.86050	81.98765		15.79	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			12.08951	78.50331	11.99827	79.03575		15.69	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 02/02/2023	Bond Future			11.56210	78.14338	11.47846	78.68032		18.84	0.00	4,141,599.14	53	92,154.00	
R2044	On 02/02/2023	Bond Future	10.30	Call	275.61000	0.27561	324.70000	0.32470	275.610	17.25	0.10	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	11.00	Call	1,187.33000	1.18733	1,301.81000	1.30181	1,187.330	17.93	0.30	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,655.02000	1.65502	1,411.04000	1.41104	1,655.020	19.82	0.33	0.00	0	4,000.00	
R2044	On 04/05/2023	Bond Future			11.67625	79.66080	11.58932	80.20968		19.05	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,966.87000	3.96687	3,572.60000	3.57260	3,966.870	19.46	0.46	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	3,321.62000	3.32162	2,961.61000	2.96161	3,321.620	19.88	0.40	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,778.94000	2.77894	2,453.61000	2.45361	2,778.940	20.30	0.35	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.78883	76.87686	11.69854	77.43741		18.77	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future			11.89084	78.46103	11.79726	79.03359		17.34	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			12.02124	75.56815	11.92419	76.15082		17.17	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 02/02/2023	Bond Future			11.46021	81.65495	11.38152	82.17725		18.52	0.00	6,940,670.75	85	247,563.00	
R2048	On 02/02/2023	Bond Future	10.40	Call	430.40000	0.43040	496.41000	0.49641	430.400	16.97	0.14	0.00	0	3,820.00	
R2048	On 02/02/2023	Bond Future	11.10	Call	1,672.41000	1.67241	1,859.64000	1.85964	1,672.410	17.81	0.38	0.00	0	3,820.00	
R2048	On 04/05/2023	Bond Future			11.56655	78.78073	11.48479	79.31471		19.79	0.00	0.00	0	10,943.00	
R2048	On 03/08/2023	Bond Future			11.67184	80.32440	11.58697	80.86978		18.48	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.76849	77.55644	11.68055	78.11345		16.84	0.00	0.00	0	13,000.00	
R2048	On 01/02/2024	Bond Future			11.88961	79.06328	11.79847	79.63013		16.10	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 02/02/2023	Bond Future			11.33930	67.86480	11.25068	68.31284		16.78	0.00	8,347,370.40	123	24,588.00	
R209	On 04/05/2023	Bond Future			11.45289	66.02995	11.36082	66.48797		17.76	0.00	0.00	0	2,510.00	
R209	On 04/05/2023	Bond Future	10.00	Call	667.25000	0.66725	737.78000	0.73778	667.250	16.54	0.18	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	11.00	Put	4,450.84000	4.45084	4,107.24000	4.10724	4,450.840	17.40	0.59	0.00	0	6,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	1,492.86000	1.49286	1,308.86000	1.30886	1,492.860	19.71	0.26	0.00	0	8,500.00	
R209	On 03/08/2023	Bond Future			11.56069	67.35543	11.46521	67.82319		16.56	0.00	0.00	0	0.00	
R209	On 02/11/2023	Bond Future			11.66672	65.59067	11.56770	66.06844		14.84	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
R209	On 01/02/2024	Bond Future	11.79991	66.83388		11.69734	67.32006		14.13	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 02/02/2023	Bond Future	227.71328	227.71328		228.52870	228.52870			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future	229.10594	229.10594		229.94230	229.94230			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	233.75498	233.75498		234.61027	234.61027			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	235.45247	235.45247		236.32894	236.32894			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	239.97742	239.97742		240.86850	240.86850			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 02/02/2023	Bond Future	10.80364	82.95764		10.69940	83.43713		11.77	0.00	0.00	0	37,918.00
R213	On 02/02/2023	Bond Future	9.16	Call	54.26000	0.05426	98.79000	0.09879	54.260	10.77	0.03	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,188.95000	4.18895	3,837.89000	3.83789	4,188.950	10.86	0.80	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,995.32000	2.99532	2,694.19000	2.69419	2,995.320	11.22	0.68	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,017.25000	1.01725	1,204.57000	1.20457	1,017.250	11.32	0.36	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	299.74000	0.29974	230.25000	0.23025	299.740	13.94	0.11	0	912.00
R213	On 04/05/2023	Bond Future	10.92986	81.01554		10.82056	81.50591		12.70	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	11.05202	82.64136		10.93748	83.14229		11.63	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.17781	80.78966		11.05772	81.30136		9.99	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	11.34853	82.32221		11.22262	82.84278		9.72	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 02/02/2023	Bond Future	11.46005	65.36800		11.38162	65.78400		18.44	0.00	6,732,904.00	103	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	278.97000	0.27897	326.03000	0.32603	278.970	16.89	0.12	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,131.14000	1.13114	1,270.31000	1.27031	1,131.140	17.55	0.34	0	3,550.00
R214	On 04/05/2023	Bond Future	11.56380	63.33846		11.48248	63.76373		19.63	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.66340	64.60968		11.57919	65.04402		18.34	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.76331	62.64067		11.67613	63.08436		17.47	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.89061	63.82826		11.80038	64.27971		16.40	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 :** **244,708,287.77**      **2,467**      **1 472 074.00**



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
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<b>Grand Total:</b>											244,708,287.77	2,467	1 472 074.00
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