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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/11/2022

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
Derivatives													
AL37	On 02/02/2023	Index Future	856.08300	856.08300	856.59000	856.59000				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	872.36600	872.36600	872.88600	872.88600				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	889.67300	889.67300	890.20500	890.20500				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	907.97600	907.97600	908.52100	908.52100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	925.37800	925.37800	925.93200	925.93200				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	986.33400	986.33400	982.09800	982.09800				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,005.09400	1,005.09400	1,000.78200	1,000.78200				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,025.03400	1,025.03400	1,020.63900	1,020.63900				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,046.12200	1,046.12200	1,041.63900	1,041.63900				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,066.17200	1,066.17200	1,061.60000	1,061.60000				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	865.54500	865.54500	861.29600	861.29600				0.00	0.00	0	107.00
ALBI	On 04/05/2023	Index Future	882.00800	882.00800	877.68100	877.68100				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	899.50500	899.50500	895.09600	895.09600				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	918.01100	918.01100		913.51300	913.51300			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	935.60600	935.60600		931.01900	931.01900			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	12.24332	75.23844		12.34262	74.77547			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.41353	72.89472		12.51684	72.42382			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.57744	74.35896		12.68503	73.87927			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.74095	72.11213		12.85310	71.62295			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.94240	73.50551		13.05979	73.00621			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	12.45844	73.76401		12.56700	73.17048			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.61140	70.92245		12.72424	70.31841			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.75457	72.34779		12.87176	71.73225			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.89707	69.59148		13.01893	68.96367			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.06330	70.93449		13.19032	70.29391			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	853.31000	853.31000		849.12000	849.12000			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	869.54000	869.54000		865.27400	865.27400			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	886.79000	886.79000		882.44200	882.44200			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	905.03400	905.03400		900.59900	900.59900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	922.38100	922.38100		917.85800	917.85800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.43317	165.43317		165.50662	165.50662			0.00	1,654,331.70	10	6,088.00
I2025	On 04/05/2023	Bond Future	168.62024	168.62024		168.69725	168.69725			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.26205	170.26205		170.34112	170.34112			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	173.80405	173.80405		173.88591	173.88591			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.38852	175.38852		175.47037	175.47037			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	119.06172	119.06172		118.30594	118.30594			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.06227	120.06227		119.29467	119.29467			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.47254	122.47254		121.69052	121.69052			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 02/11/2023	Bond Future	123.69363	123.69363		122.89609	122.89609			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.08937	126.08937		125.27532	125.27532			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	113.42359	113.42359		112.96895	112.96895			0.00	0.00	0	7,298.00
I2033	On 04/05/2023	Bond Future	114.22418	114.22418		113.76484	113.76484			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.51717	116.51717		116.04955	116.04955			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	117.52305	117.52305		117.04625	117.04625			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.79937	119.79937		119.31234	119.31234			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 02/02/2023	Bond Future	124.42843	124.42843		124.28187	124.28187			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	126.82581	126.82581		126.67800	126.67800			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	127.41083	127.41083		127.26023	127.26023			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	130.06194	130.06194		129.90902	129.90902			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	130.57562	130.57562		130.41847	130.41847			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	110.91904	110.91904		110.39186	110.39186			0.00	0.00	0	13,076.00
I2046	On 04/05/2023	Bond Future	111.02405	111.02405		110.49028	110.49028			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	113.25314	113.25314		112.70960	112.70960			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	113.52500	113.52500		112.97064	112.97064			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	115.72282	115.72282		115.15684	115.15684			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	110.73093	110.73093		109.85220	109.85220			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	112.86409	112.86409		111.97000	111.97000			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	112.94935	112.94935		112.03540	112.03540			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	115.29952	115.29952		114.36744	114.36744			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	115.29917	115.29917		114.34784	114.34784			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
IGOV	On 02/02/2023	Index Future	316.60400	316.60400		315.51700	315.51700			0.00	0.00	0	662.00
IGOV	On 04/05/2023	Index Future	322.70200	322.70200		321.59600	321.59600			0.00	0.00	0	16.00
IGOV	On 03/08/2023	Index Future	329.17900	329.17900		328.05200	328.05200			0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	336.02500	336.02500		334.87500	334.87500			0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	342.53800	342.53800		341.36400	341.36400			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.16000	92.84000		7.10500	92.89500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.22500	92.77500		7.15000	92.85000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.52500	92.47500		7.45500	92.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.58000	92.42000		7.51000	92.49000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.67500	92.32500		7.61000	92.39000			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 17/05/2023	Jibar Tradeable Future			7.70000	92.30000		7.63000	92.37000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.74500	92.25500		7.67500	92.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.79000	92.21000		7.72500	92.27500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.78000	92.22000		7.75000	92.25000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.77000	92.23000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.76000	92.24000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.72000	92.28000		7.72500	92.27500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.76042	106.96782		8.74292	107.02622		5.87	0.00	321,866,170.38	3,009	77,826.00
R186	On 04/05/2023	Bond Future			8.85037	109.00286		8.83092	109.06388		5.51	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.92159	105.86212		8.90009	105.92531		5.38	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.97326	108.04290		8.94944	108.10820		4.71	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,249.57000	2.24957	2,255.13000	2.25513	2,249.570	817.330	4.79	0.55	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	817.33000	0.81733	778.82000	0.77882	817.330		5.45	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.09587	104.80591		9.06998	104.87157		4.51	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			329.35719	329.35719		329.39400	329.39400			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.70127	335.70127		335.74350	335.74350			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.37997	333.37997		333.41204	333.41204			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.31686	340.31686		340.35207	340.35207			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			245.05597	245.05597		244.62469	244.62469			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			249.77619	249.77619		249.34020	249.34020			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			249.97783	249.97783		249.52760	249.52760			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			255.17834	255.17834		254.72072	254.72072			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.18418	255.18418		254.71551	254.71551			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 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			10.32385	88.78933		10.40140	88.43899		10.55	0.00	12,430,506.20	140	91,655.00
R2030	On 02/02/2023	Bond Future	8.81	Call	51.52000	0.05152	48.85000	0.04885	51.520		9.65	0.04	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	108.75000	0.10875	99.55000	0.09955	108.750		9.56	0.07	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,524.91000	3.52491	3,852.54000	3.85254	3,524.910		9.56	0.78	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	660.79000	0.66079	621.16000	0.62116	660.790		9.72	0.28	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,585.22000	2.58522	2,885.50000	2.88550	2,585.220		9.82	0.67	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	502.84000	0.50284	607.01000	0.60701	502.840		11.55	0.20	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,876.81000	4.87681	4,607.91000	4.60791	4,876.810	11.84	0.85	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,620.81000	5.62081	5,332.27000	5.33227	5,620.810	12.14	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.45666	90.47923	10.53790	90.12345		10.90	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	589.34000	0.58934	502.06000	0.50206	589.340	10.78	0.17	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,072.57000	1.07257	940.64000	0.94064	1,072.570	10.52	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,188.57000	1.18857	1,047.54000	1.04754	1,188.570	10.53	0.30	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,341.75000	1.34175	1,189.41000	1.18941	1,341.750	10.56	0.33	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,686.74000	1.68674	1,511.54000	1.51154	1,686.740	10.60	0.39	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,530.17000	2.53017	2,312.10000	2.31210	2,530.170	10.85	0.50	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,080.40000	3.08040	2,842.43000	2.84243	3,080.400	11.02	0.57	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,261.37000	1.26137	1,327.37000	1.32737	1,261.370	11.66	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	993.75000	0.99375	1,044.79000	1.04479	993.750	11.94	0.23	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	693.05000	0.69305	726.17000	0.72617	693.050	12.38	0.17	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	465.74000	0.46574	485.69000	0.48569	465.740	12.85	0.12	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	430.14000	0.43014	448.42000	0.44842	430.140	12.85	0.11	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.58485	88.26815	10.67024	87.90613		10.55	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,657.67000	2.65767	2,475.60000	2.47560	2,657.670	10.31	0.48	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,206.29000	3.20629	3,012.12000	3.01212	3,206.290	10.48	0.53	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	807.20000	0.80720	854.08000	0.85408	807.200	12.25	0.16	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	640.24000	0.64024	653.23000	0.65323	640.240	12.40	0.13	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.69644	90.08709	10.78618	89.71828		9.00	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.85377	87.80506	10.94875	87.42843		8.94	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			10.86163	88.02148	10.94927	87.57354		12.65	0.00	22,885,584.80	260	113,601.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	48.83000	0.04883	45.28000	0.04528	48.830	10.95	0.03	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	81.29000	0.08129	73.82000	0.07382	81.290	10.98	0.05	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	281.43000	0.28143	262.44000	0.26244	281.430	11.06	0.13	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,214.74000	4.21474	4,627.70000	4.62770	4,214.740	11.30	0.79	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	590.68000	0.59068	547.54000	0.54754	590.680	11.38	0.23	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	705.55000	0.70555	652.17000	0.65217	705.550	11.50	0.27	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,935.51000	2.93551	3,302.45000	3.30245	2,935.510	11.78	0.65	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,426.08000	1.42608	1,312.92000	1.31292	1,426.080	12.07	0.43	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	902.54000	0.90254	1,077.41000	1.07741	902.540	13.45	0.27	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	844.02000	0.84402	1,009.92000	1.00992	844.020	13.54	0.26	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	530.50000	0.53050	642.97000	0.64297	530.500	14.13	0.17	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	144.26000	0.14426	178.29000	0.17829	144.260	15.60	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.99401	85.53674	11.08532	85.08139		14.02	0.00	1,026,440.88	12	66,460.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,273.59000	2.27359	2,038.73000	2.03873	2,273.590	13.63	0.42	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,257.80000	4.25780	3,934.46000	3.93446	4,257.800	14.44	0.61	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	424.09000	0.42409	441.42000	0.44142	424.090	16.45	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.11791	87.23517	11.21313	86.77160		12.86	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,972.75000	5.97275	5,642.74000	5.64274	5,972.750	13.54	0.67	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			11.23699	84.87168		11.33641	84.39920		11.52	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.39047	86.49358		11.49471	86.01131		10.96	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			11.24188	88.48693		11.33969	87.92347		14.96	0.00	93,353,711.15	1,055	162,644.00
R2035	On 02/02/2023	Bond Future	9.81	Call	135.46000	0.13546	102.11000	0.10211	135.460	13.71	0.06	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	166.45000	0.16645	126.65000	0.12665	166.450	13.71	0.07	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	435.59000	0.43559	347.70000	0.34770	435.590	13.76	0.16	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	890.65000	0.89065	739.35000	0.73935	890.650	14.12	0.27	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,390.14000	4.39014	4,798.11000	4.79811	4,390.140	14.14	0.72	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,779.98000	1.77998	1,535.26000	1.53526	1,779.980	14.66	0.44	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,868.73000	2.86873	3,185.15000	3.18515	2,868.730	14.68	0.56	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	918.47000	0.91847	1,052.27000	1.05227	918.470	16.10	0.24	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	159.55000	0.15955	187.67000	0.18767	159.550	17.97	0.05	0.00	0	976.00	
R2035	On 04/05/2023	Bond Future			11.36853	85.66859	11.47003	85.09557		16.04	0.00	0.00	0	0.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	701.21000	0.70121	577.34000	0.57734	701.210	14.94	0.16	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,391.41000	1.39141	1,216.94000	1.21694	1,391.410	14.95	0.28	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,705.03000	1.70503	1,517.17000	1.51717	1,705.030	15.04	0.32	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,039.56000	3.03956	2,779.89000	2.77989	3,039.560	15.62	0.47	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,578.54000	1.57854	1,732.05000	1.73205	1,578.540	17.39	0.25	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	899.73000	0.89973	992.95000	0.99295	899.730	18.39	0.16	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.48904	87.36937	11.59451	86.78577		15.02	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			11.60786	84.66410	11.71751	84.06913		13.90	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future			11.76022	86.28234	11.87472	85.67529		13.03	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			11.43045	79.94221	11.52267	79.40563		16.93	0.00	201,294,484.78	2,518	134,370.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	1,464.95000	1.46495	1,259.51000	1.25951	1,464.950	16.28	0.38	0.00	0	577.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,216.53000	1.21653	1,370.94000	1.37094	1,216.530	17.77	0.30	0.00	0	577.00	
R2037	On 04/05/2023	Bond Future			11.55915	81.46391	11.65472	80.91826		17.27	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,263.19000	2.26319	2,046.76000	2.04676	2,263.190	16.38	0.39	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,377.58000	4.37758	4,076.99000	4.07699	4,377.580	17.31	0.58	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	713.03000	0.71303	745.18000	0.74518	713.030	20.24	0.12	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.68453	78.82363	11.78376	78.26787		17.06	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future			11.79588	80.44840	11.89875	79.88185		15.09	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			11.93747	77.73109	12.04463	77.15298		14.92	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			11.53275	81.47977	11.63513	80.84036		17.98	0.00	2,770,312.18	34	121,256.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	206.98000	0.20698	156.49000	0.15649	206.980	16.48	0.08	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	10.96	Call	1,028.41000	1.02841	883.57000	0.88357	1,028.410	16.75	0.28	0.00	0	388.00	
R2040	On 02/02/2023	Bond Future	11.19	Call	1,529.93000	1.52993	1,341.07000	1.34107	1,529.930	17.04	0.38	0.00	0	563.00	

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	1,294.10000	1.29410	1,540.97000	1.54097	1,294.100	18.58	0.29	0.00	0	563.00	
R2040	On 02/02/2023	Bond Future	12.27	Put	996.51000	0.99651	1,202.07000	1.20207	996.510	18.96	0.24	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future			11.65792	83.03075	11.76398	82.38035		18.35	0.00	0.00	0	300.00	
R2040	On 04/05/2023	Bond Future	10.17	Call	824.77000	0.82477	676.40000	0.67640	824.770	17.08	0.17	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,602.47000	1.60247	1,364.48000	1.36448	1,602.470	17.10	0.29	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,989.96000	1.98996	1,716.93000	1.71693	1,989.960	17.28	0.33	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,455.32000	3.45532	3,077.13000	3.07713	3,455.320	17.95	0.48	0.00	0	486.00	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,761.56000	1.76156	1,863.01000	1.86301	1,761.560	20.01	0.25	0.00	0	388.00	
R2040	On 04/05/2023	Bond Future	13.45	Put	1,073.80000	1.07380	1,130.59000	1.13059	1,073.800	21.07	0.16	0.00	0	486.00	
R2040	On 03/08/2023	Bond Future			11.77981	80.17122	11.88987	79.50862		18.18	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future			11.88791	81.82389	12.00192	81.14834		16.40	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future			12.02444	78.88245	12.14310	78.19318		16.20	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			11.45995	78.79998	11.56707	78.11167		19.03	0.00	4,885,598.76	62	92,137.00	
R2044	On 02/02/2023	Bond Future	10.30	Call	303.04000	0.30304	232.35000	0.23235	303.040	17.44	0.11	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	10.75	Call	822.75000	0.82275	665.82000	0.66582	822.750	17.78	0.24	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	11.00	Call	1,311.70000	1.31170	1,090.14000	1.09014	1,311.700	18.12	0.33	0.00	0	2,840.00	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,855.18000	1.85518	2,117.02000	2.11702	1,855.180	19.53	0.38	0.00	0	2,500.00	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,357.50000	1.35750	1,563.66000	1.56366	1,357.500	20.03	0.30	0.00	0	4,000.00	
R2044	On 04/05/2023	Bond Future			11.57512	80.29996	11.68600	79.59964		19.44	0.00	0.00	0	0.00	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,591.00000	3.59100	3,919.93000	3.91993	3,591.000	19.44	0.43	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,983.15000	2.98315	3,271.54000	3.27154	2,983.150	19.86	0.38	0.00	0	4,115.00	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,476.87000	2.47687	2,727.39000	2.72739	2,476.870	20.29	0.32	0.00	0	1,500.00	
R2044	On 03/08/2023	Bond Future			11.68670	77.51143	11.80163	76.79794		19.29	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future			11.78497	79.10932	11.90389	78.38175		17.96	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future			11.90927	76.24106	12.03286	75.49889		17.74	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			11.35359	82.36410	11.46553	81.61986		18.70	0.00	0.00	0	247,562.00	
R2048	On 02/02/2023	Bond Future	10.40	Call	480.05000	0.48005	372.24000	0.37224	480.050	17.14	0.15	0.00	0	3,820.00	
R2048	On 02/02/2023	Bond Future	11.10	Call	1,855.01000	1.85501	1,559.68000	1.55968	1,855.010	17.97	0.41	0.00	0	3,820.00	
R2048	On 04/05/2023	Bond Future			11.46066	79.47355	11.57650	78.71618		20.19	0.00	0.00	0	10,943.00	
R2048	On 03/08/2023	Bond Future			11.56473	81.01382	11.68473	80.24216		18.96	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future			11.65750	78.26063	11.78165	77.47370		17.81	0.00	0.00	0	13,000.00	
R2048	On 01/02/2024	Bond Future			11.77247	79.79321	11.90139	78.99055		16.77	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			11.25763	68.27754	11.35447	67.78853		16.98	0.00	170,352,462.30	2,495	25,810.00	
R209	On 04/05/2023	Bond Future			11.37333	66.42548	11.47349	65.92808		18.17	0.00	0.00	0	2,510.00	
R209	On 04/05/2023	Bond Future	10.00	Call	741.56000	0.74156	616.00000	0.61600	741.560	16.92	0.19	0.00	0	1,000.00	
R209	On 04/05/2023	Bond Future	11.00	Put	4,166.88000	4.16688	4,457.16000	4.45716	4,166.880	17.46	0.57	0.00	0	6,250.00	
R209	On 04/05/2023	Bond Future	12.50	Put	1,340.80000	1.34080	1,467.93000	1.46793	1,340.800	19.76	0.24	0.00	0	8,500.00	

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 03/08/2023	Bond Future			11.48123	67.74438		11.58486	67.23776		17.06	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.58431	65.98796		11.69160	65.47138		15.76	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.71225	67.24907		11.82366	66.72202		14.81	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			223.44598	223.44598		222.59232	222.59232			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.67033	224.67033		223.80620	223.80620			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.18085	229.18085		228.30125	228.30125			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.78877	230.78877		229.89206	229.89206			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.25792	235.25792		234.34199	234.34199			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			10.70422	83.41487		10.78693	83.03426		11.78	0.00	63,395,301.20	760	39,157.00
R213	On 02/02/2023	Bond Future	9.16	Call	45.40000	0.04540	45.10000	0.04510	45.400	10.40	0.03	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,750.76000	3.75076	4,082.24000	4.08224	3,750.760	10.67	0.79	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,607.83000	2.60783	2,882.83000	2.88283	2,607.830	11.13	0.65	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,102.07000	1.10207	981.02000	0.98102	1,102.070	11.25	0.39	0.00	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	227.43000	0.22743	252.96000	0.25296	227.430	14.22	0.09	0.00	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.83275	81.45103		10.91895	81.06432		12.94	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.95444	83.06787		11.04448	82.67421		11.94	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.07549	81.22538		11.16966	80.82426		10.64	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.23807	82.77867		11.33713	82.36917		10.11	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			11.36850	65.85401		11.47541	65.28704		18.64	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	301.72000	0.30172	232.68000	0.23268	301.720	17.08	0.13	0.00	0.00	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,231.15000	1.23115	1,029.17000	1.02917	1,231.150	17.74	0.36	0.00	0.00	0	3,550.00
R214	On 04/05/2023	Bond Future			11.47372	63.80981		11.58412	63.23290		20.05	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.57291	65.07660		11.68700	64.48880		18.85	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.66963	63.11764		11.78754	62.51823		18.11	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.79156	64.32412		11.91387	63.71272		16.93	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

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
Total for Derivatives :											895,914,904.33	10,355	1 482 629.00
Grand Total:											895,914,904.33	10,355	1 482 629.00