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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/11/2022

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	855.93200	855.93200	855.31300	855.31300				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	872.75800	872.75800	871.56200	871.56200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	890.32200	890.32200	888.84000	888.84000				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	908.30900	908.30900	907.11600	907.11600				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	925.85000	925.85000	924.51400	924.51400				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	986.72000	986.72000	984.58300	984.58300				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,006.11800	1,006.11800	1,003.28800	1,003.28800				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,026.36600	1,026.36600	1,023.17700	1,023.17700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,047.10000	1,047.10000	1,044.21500	1,044.21500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,067.32200	1,067.32200	1,064.24200	1,064.24200				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	865.81700	865.81700	864.07900	864.07900				0.00	0.00	0	107.00
ALBI	On 04/05/2023	Index Future	882.83800	882.83800	880.49500	880.49500				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	900.60500	900.60500	897.95000	897.95000				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	918.79900	918.79900		916.41300	916.41300			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	936.54200	936.54200		933.98900	933.98900			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	12.24198	75.24472		12.27332	75.09814			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.40167	72.94905		12.44501	72.75078			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.56044	74.43516		12.61041	74.21150			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.72985	72.16080		12.77548	71.96103			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.92849	73.56499		12.97834	73.35213			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	12.45364	73.79044		12.48406	73.62320			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.59754	70.99724		12.63824	70.77799			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.73640	72.44404		12.78259	72.19979			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.88364	69.66125		12.92632	69.43993			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.04748	71.01497		13.09363	70.78063			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	853.57800	853.57800		851.84800	851.84800			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	870.35800	870.35800		868.03100	868.03100			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	887.87300	887.87300		885.23900	885.23900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	905.81000	905.81000		903.44100	903.44100			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	923.30300	923.30300		920.76800	920.76800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.27509	166.27509		166.07662	166.07662			0.00	31,592,267.10	190	6,278.00
I2025	On 04/05/2023	Bond Future	169.58704	169.58704		169.27391	169.27391			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.29531	171.29531		170.92577	170.92577			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.79403	174.79403		174.48044	174.48044			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.41792	176.41792		176.07614	176.07614			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	119.35367	119.35367		119.47263	119.47263			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.43668	120.43668		120.47884	120.47884			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.88922	122.88922		122.89649	122.89649			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	124.07092	124.07092		124.12397	124.12397			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.49127	126.49127		126.52901	126.52901			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	114.25702	114.25702		114.28786	114.28786			0.00	0.00	0	7,298.00
I2033	On 04/05/2023	Bond Future	115.14693	115.14693		115.10307	115.10307			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.49176	117.49176		117.41262	117.41262			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.47186	118.47186		118.43483	118.43483			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.78311	120.78311		120.72979	120.72979			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	125.82566	125.82566		125.95720	125.95720			0.00	0.00	0	4,113.00
I2038	On 04/05/2023	Bond Future	128.33221	128.33221		128.38235	128.38235			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	128.98239	128.98239		128.99578	128.99578			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.61680	131.61680		131.67885	131.67885			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.17427	132.17427		132.22121	132.22121			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	112.09272	112.09272		112.16216	112.16216			0.00	0.00	0	13,076.00
I2046	On 04/05/2023	Bond Future	112.29189	112.29189		112.28887	112.28887			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	114.57870	114.57870		114.54229	114.54229			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.83186	114.83186		114.83772	114.83772			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.07077	117.07077		117.06180	117.06180			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	112.23612	112.23612		112.21612	112.21612			0.00	26,824,432.68	239	9,540.00
I2050	On 04/05/2023	Bond Future	114.47164	114.47164		114.37643	114.37643			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	114.61977	114.61977		114.48937	114.48937			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.96089	116.96089		116.87069	116.87069			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	117.00414	117.00414		116.89800	116.89800			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	318.82100	318.82100		318.83200	318.83200			0.00	0.00	0	663.00
I GOV	On 04/05/2023	Index Future	325.16600	325.16600		324.96600	324.96600			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	331.78500	331.78500		331.48400	331.48400			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.56200	338.56200		338.37400	338.37400			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	345.17300	345.17300		344.93700	344.93700			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.22500	92.77500		7.22500	92.77500			0.00	1,577,175.00	68	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.25500	92.74500		7.25500	92.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.61000	92.39000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.64500	92.35500		7.64500	92.35500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.77000	92.23000		7.77000	92.23000			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			7.78000	92.22000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.80000	92.20000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.82500	92.17500		7.82500	92.17500			0.00	1,728,281.25	75	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.81500	92.18500		7.81500	92.18500			0.00	6,268,580.00	272	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.78000	92.22000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.75000	92.25000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.73500	92.26500		7.73500	92.26500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.76949	106.93757		8.79371	106.85683		5.87	0.00	266,060,674.16	2,488	72,495.00
R186	On 04/05/2023	Bond Future			8.83792	109.04191		8.88692	108.88831		5.51	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.89776	105.93216		8.96173	105.74428		5.38	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.96257	108.07220		9.01748	107.92182		4.71	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,248.23000	2.24823		2,169.32000	2.16932	2,248.230	4.79	0.55	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	795.01000	0.79501		833.39000	0.83339	795.010	5.45	0.23	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.07842	104.85016		9.14423	104.68343		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			329.60227	329.60227		329.55256	329.55256			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			336.16604	336.16604		335.89614	335.89614			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.94208	333.94208		333.57003	333.57003			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.76280	340.76280		340.50862	340.50862			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			245.53188	245.53188		245.48848	245.48848			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			250.42137	250.42137		250.21385	250.21385			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.70362	250.70362		250.41886	250.41886			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			255.82411	255.82411		255.62716	255.62716			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.86775	255.86775		255.63608	255.63608			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			10.31838	88.81411		10.36068	88.62273		10.55	0.00	0.00	0	95,254.00
R2030	On 02/02/2023	Bond Future	8.81	Call	40.55000	0.04055		36.94000	0.03694	40.550	9.65	0.03	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	90.23000	0.09023		82.44000	0.08244	90.230	9.56	0.06	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,458.53000	3.45853		3,619.18000	3.61918	3,458.530	9.56	0.79	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	612.30000	0.61230		569.84000	0.56984	612.300	9.72	0.28	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,508.47000	2.50847		2,648.86000	2.64886	2,508.470	9.82	0.67	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	445.13000	0.44513		490.69000	0.49069	445.130	11.55	0.18	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,851.66000	4.85166	4,696.45000	4.69645	4,851.660	11.84	0.86	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,603.53000	5.60353	5,440.22000	5.44022	5,603.530	12.14	0.89	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.43762	90.56288	10.49565	90.30825		10.90	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	572.70000	0.57270	535.03000	0.53503	572.700	10.78	0.17	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,056.13000	1.05613	992.45000	0.99245	1,056.130	10.52	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,172.49000	1.17249	1,103.41000	1.10341	1,172.490	10.53	0.31	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,326.35000	1.32635	1,250.42000	1.25042	1,326.350	10.56	0.33	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,673.57000	1.67357	1,583.22000	1.58322	1,673.570	10.60	0.39	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,523.81000	2.52381	2,404.30000	2.40430	2,523.810	10.85	0.51	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,079.08000	3.07908	2,943.87000	2.94387	3,079.080	11.02	0.57	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,194.49000	1.19449	1,272.62000	1.27262	1,194.490	11.66	0.27	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	934.56000	0.93456	999.17000	0.99917	934.560	11.94	0.22	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	644.75000	0.64475	692.73000	0.69273	644.750	12.38	0.16	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	427.99000	0.42799	462.15000	0.46215	427.990	12.85	0.11	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	394.31000	0.39431	426.35000	0.42635	394.310	12.85	0.10	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.55871	88.37935	10.62612	88.09295		10.55	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,674.82000	2.67482	2,545.26000	2.54526	2,674.820	10.31	0.48	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,229.20000	3.22920	3,083.54000	3.08354	3,229.200	10.48	0.54	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	763.43000	0.76343	813.80000	0.81380	763.430	12.25	0.16	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	602.63000	0.60263	644.21000	0.64421	602.630	12.40	0.13	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.67760	90.16476	10.74005	89.90762		9.00	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.83076	87.89661	10.89965	87.62288		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			10.86184	88.02040	10.89815	87.83444		12.65	0.00	0.00	0	113,602.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	37.23000	0.03723	34.56000	0.03456	37.230	10.95	0.02	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	64.33000	0.06433	59.78000	0.05978	64.330	10.98	0.04	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	242.60000	0.24260	226.81000	0.22681	242.600	11.06	0.12	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,161.66000	4.16166	4,320.19000	4.32019	4,161.660	11.30	0.80	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	532.62000	0.53262	501.60000	0.50160	532.620	11.38	0.22	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	642.58000	0.64258	606.43000	0.60643	642.580	11.50	0.26	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,863.21000	2.86321	2,998.72000	2.99872	2,863.210	11.78	0.66	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,346.31000	1.34631	1,282.48000	1.28248	1,346.310	12.07	0.42	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	828.41000	0.82841	891.63000	0.89163	828.410	13.45	0.26	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	771.54000	0.77154	831.64000	0.83164	771.540	13.54	0.25	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	470.81000	0.47081	512.58000	0.51258	470.810	14.13	0.16	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	116.88000	0.11688	130.68000	0.13068	116.880	15.60	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.98295	85.59211	11.03238	85.34500		14.02	0.00	0.00	0	66,460.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,240.14000	2.24014	2,146.68000	2.14668	2,240.140	13.63	0.42	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,232.59000	4.23259	4,092.61000	4.09261	4,232.590	14.44	0.61	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	390.55000	0.39055	417.69000	0.41769	390.550	16.45	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.10138	87.31598	11.15815	87.03885		12.86	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,984.80000	5.98480	5,806.26000	5.80626	5,984.800	13.54	0.68	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			11.22684	84.92011		11.27919	84.67070		11.52	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.37737	86.55444		11.43450	86.28943		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			11.25277	88.42393		11.28346	88.24674		14.96	0.00	7,073,914.40	80	167,681.00
R2035	On 02/02/2023	Bond Future	9.81	Call	106.16000	0.10616		101.39000	0.10139	106.160	13.71	0.05	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	132.48000	0.13248		126.52000	0.12652	132.480	13.71	0.06	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	371.59000	0.37159		355.30000	0.35530	371.590	13.76	0.14	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	796.00000	0.79600		763.98000	0.76398	796.000	14.12	0.26	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,356.79000	4.35679	4,500.84000	4.50084	4,356.790		14.14	0.73	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,655.71000	1.65571	1,597.49000	1.59749	1,655.710		14.66	0.43	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,806.92000	2.80692	2,925.19000	2.92519	2,806.920		14.68	0.57	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	849.68000	0.84968	906.35000	0.90635	849.680		16.10	0.23	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	131.77000	0.13177	145.45000	0.14545	131.770		17.97	0.05	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.37000	85.66025		11.41197	85.42267		16.04	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	661.08000	0.66108	630.74000	0.63074	661.080		14.94	0.16	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,335.87000	1.33587	1,280.86000	1.28086	1,335.870		14.95	0.27	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,645.01000	1.64501	1,580.25000	1.58025	1,645.010		15.04	0.32	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,969.34000	2.96934	2,870.39000	2.87039	2,969.340		15.62	0.47	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,521.74000	1.52174	1,591.53000	1.59153	1,521.740		17.39	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	854.61000	0.85461	899.12000	0.89912	854.610		18.39	0.15	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.48617	87.38533		11.53438	87.11778		15.02	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.61114	84.64621		11.65517	84.40665		13.90	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.76148	86.27563		11.80942	86.02072		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			11.43674	79.90544		11.46195	79.75833		16.93	0.00	170,917,736.16	2,139	136,025.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,357.02000	1.35702	1,318.77000	1.31877	1,357.020		16.28	0.37	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,134.31000	1.13431	1,193.54000	1.19354	1,134.310		17.77	0.29	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.55651	81.47906		11.59205	81.27544		17.27	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	2,026.76000	2.02676	1,964.17000	1.96417	2,026.760		16.30	0.36	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,205.50000	2.20550	2,138.87000	2.13887	2,205.500		16.38	0.38	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,317.54000	4.31754	4,212.43000	4.21243	4,317.540		17.31	0.58	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	2,699.79000	2.69979	2,790.61000	2.79061	2,699.790		17.55	0.39	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	669.77000	0.66977	701.47000	0.70147	669.770		20.24	0.12	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.67768	78.86221		11.71886	78.63071		17.06	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.79461	80.45543		11.83161	80.25094		15.09	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.93413	77.74921		11.97452	77.53050		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			11.52392	81.53529		11.55920	81.31382		17.98	0.00	461,082,064.95	5,655	126,043.00
R2040	On 02/02/2023	Bond Future	10.21	Call	174.81000	0.17481	165.20000	0.16520	174.810		16.48	0.07	0.00	0	388.00

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	10.96	Call	956.28000	0.95628		910.53000	0.91053	956.280	16.75	0.28	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,450.44000	1.45044		1,386.24000	1.38624	1,450.440	17.04	0.37	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,179.39000	1.17939		1,260.56000	1.26056	1,179.390	18.58	0.28	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	893.57000	0.89357		960.49000	0.96049	893.570	18.96	0.23	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.64007	83.14103		11.68554	82.86058		18.35	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	798.76000	0.79876		759.58000	0.75958	798.760	17.08	0.17	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,573.86000	1.57386		1,504.75000	1.50475	1,573.860	17.10	0.29	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,961.76000	1.96176		1,880.04000	1.88004	1,961.760	17.28	0.34	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,212.80000	2.21280		2,123.48000	2.12348	2,212.800	17.40	0.36	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,434.36000	3.43436		3,312.95000	3.31295	3,434.360	17.95	0.48	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	2,901.14000	2.90114		3,021.53000	3.02153	2,901.140	18.82	0.38	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,669.18000	1.66918		1,749.49000	1.74949	1,669.180	20.01	0.24	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,003.09000	1.00309		1,056.95000	1.05695	1,003.090	21.07	0.16	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.75738	80.30731		11.80864	79.99682		18.18	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.87019	81.92969		11.91789	81.64537		16.40	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.00413	79.00138		12.05550	78.70112		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			11.45175	78.85308		11.48157	78.66024		19.03	0.00	461,369,371.08	5,851	81,200.00
R2044	On 02/02/2023	Bond Future	10.30	Call	261.57000	0.26157		250.56000	0.25056	261.570	17.44	0.10	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	10.75	Call	753.62000	0.75362		723.98000	0.72398	753.620	17.78	0.23	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	1,230.85000	1.23085		1,185.62000	1.18562	1,230.850	18.12	0.33	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	11.75	Put	1,724.53000	1.72453		1,815.56000	1.81556	1,724.530	19.53	0.37	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,239.13000	1.23913		1,312.69000	1.31269	1,239.130	20.03	0.29	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.55847	80.40603		11.59770	80.15649		19.44	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,469.00000	3.46900		3,589.75000	3.58975	3,469.000	19.44	0.43	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,868.39000	2.86839		2,974.57000	2.97457	2,868.390	19.86	0.37	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,370.04000	2.37004		2,462.85000	2.46285	2,370.040	20.29	0.32	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.66579	77.64243		11.71025	77.36433		19.29	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.76850	79.21100		11.80945	78.95861		17.96	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.89039	76.35550		11.93457	76.08814		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			11.34072	82.45047		11.38061	82.18332		18.70	0.00	0.00	0	247,577.00
R2048	On 02/02/2023	Bond Future	10.40	Call	430.46000	0.43046		403.00000	0.40300	430.460	17.14	0.15	0.00	0	3,820.00
R2048	On 02/02/2023	Bond Future	11.10	Call	1,780.80000	1.78080		1,691.39000	1.69139	1,780.800	17.97	0.41	0.00	0	3,820.00
R2048	On 04/05/2023	Bond Future			11.43946	79.61356		11.48882	79.28824		20.19	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.53927	81.17929		11.59404	80.82408		18.96	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.63612	78.39759		11.68793	78.06643		17.81	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.74860	79.94347		11.80393	79.59596		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			11.25940	68.26856		11.28939	68.11660		16.98	0.00	0.00	0	25,765.00

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 04/05/2023	Bond Future			11.36639	66.46014		11.40642	66.26057		18.17	0.00	0.00	0	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	710.36000	0.71036		680.13000	0.68013	710.360	16.92	0.19	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,090.35000	4.09035		4,215.30000	4.21530	4,090.350	17.46	0.57	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,281.61000	1.28161		1,338.45000	1.33845	1,281.610	19.76	0.24	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.47020	67.79863		11.51563	67.57560		17.06	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.57832	66.01697		11.62005	65.81525		15.76	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.70415	67.28762		11.74921	67.07357		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			223.45995	223.45995		223.42552	223.42552			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.82813	224.82813		224.64522	224.64522			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.40656	229.40656		229.15332	229.15332			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.92807	230.92807		230.75518	230.75518			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.43205	235.43205		235.22560	235.22560			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			10.69377	83.46313		10.74069	83.24676		11.78	0.00	333,852.52	4	39,597.00
R213	On 02/02/2023	Bond Future	9.16	Call	35.98000	0.03598		32.22000	0.03222	35.980	10.40	0.03	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,663.85000	3.66385		3,845.35000	3.84535	3,663.850	10.67	0.79	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,510.93000	2.51093		2,664.45000	2.66445	2,510.930	11.13	0.65	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,052.29000	1.05229		982.00000	0.98200	1,052.290	11.25	0.39	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	187.85000	0.18785		212.14000	0.21214	187.850	14.22	0.08	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.81005	81.55327		10.87111	81.27865		12.94	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.92537	83.19549		10.99475	82.89133		11.94	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.05258	81.32336		11.11786	81.04459		10.64	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.21133	82.88966		11.28240	82.59508		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			11.36561	65.86944		11.39529	65.71118		18.64	0.00	72,192,906.24	1,096	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	260.46000	0.26046		249.48000	0.24948	260.460	17.08	0.12	0.00	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,153.35000	1.15335		1,111.48000	1.11148	1,153.350	17.74	0.36	0.00	0	3,550.00
R214	On 04/05/2023	Bond Future			11.46283	63.86717		11.50159	63.66338		20.05	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.55814	65.15333		11.60185	64.92668		18.85	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.65932	63.17049		11.69965	62.96417		18.11	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.77917	64.38658		11.82256	64.16826		16.93	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
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
<b>Total for Derivatives :</b>											<b>1,507,021,255.54</b>	<b>18,157</b>	<b>1 485 108.00</b>
<b>Grand Total:</b>											<b>1,507,021,255.54</b>	<b>18,157</b>	<b>1 485 108.00</b>