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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2022

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	843.54500	843.54500		839.43500	839.43500				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	860.11200	860.11200		855.92600	855.92600				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	877.41600	877.41600		873.14800	873.14800				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	895.14100	895.14100		890.78700	890.78700				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	912.43600	912.43600		907.99500	907.99500				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	959.82600	959.82600		946.86300	946.86300				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	978.67600	978.67600		965.46400	965.46400				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	998.36500	998.36500		984.89000	984.89000				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,018.53400	1,018.53400		1,004.78700	1,004.78700				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,038.21300	1,038.21300		1,024.19700	1,024.19700				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	841.55100	841.55100		828.31700	828.31700				0.00	0.00	0	107.00
ALBI	On 04/05/2023	Index Future	858.07800	858.07800		844.59000	844.59000				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	875.34100	875.34100		861.58400	861.58400				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	893.02500	893.02500		878.98900	878.98900			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	910.27800	910.27800		895.96900	895.96900			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	12.71074	73.09430		13.00668	71.78193			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.89099	70.75338		13.19968	69.41544			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	13.07103	72.19408		13.39326	70.82903			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.26289	69.87397		13.59956	68.48107			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.48564	71.23464		13.83807	69.81427			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	12.91777	71.30772		13.21814	69.77680			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	13.08126	68.46271		13.39439	66.90181			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.23964	69.85718		13.56575	68.26469			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.40788	67.02163		13.74816	65.39658			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.59350	68.32489		13.94867	66.66787			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	829.59500	829.59500		816.54800	816.54800			0.00	41,479,750.00	5	841.00
GOVI	On 04/05/2023	GOVI	845.88700	845.88700		832.58900	832.58900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	862.90500	862.90500		849.34100	849.34100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	880.33800	880.33800		866.50000	866.50000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	897.34600	897.34600		883.23800	883.23800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.82903	165.82903		166.11876	166.11876			0.00	0.00	0	6,278.00
I2025	On 04/05/2023	Bond Future	169.12663	169.12663		169.42320	169.42320			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.82229	170.82229		171.12697	171.12697			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.31142	174.31142		174.62230	174.62230			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.92676	175.92676		176.24542	176.24542			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	117.26557	117.26557		118.43201	118.43201			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	118.30213	118.30213		119.49356	119.49356			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	120.71008	120.71008		121.92601	121.92601			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	121.84514		121.84514		123.08829	123.08829			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	124.22377		124.22377		125.49090	125.49090			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	111.86204		111.86204		112.36596	112.36596			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	112.70050		112.70050		113.21550	113.21550			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	114.99437		114.99437		115.52003	115.52003			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	115.92180		115.92180		116.46014	116.46014			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	118.18494		118.18494		118.73340	118.73340			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	123.66655		123.66655		123.37061	123.37061			0.00	0.00	0	4,113.00
I2038	On 04/05/2023	Bond Future	126.12601		126.12601		125.82490	125.82490			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	126.72825		126.72825		126.42314	126.42314			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	129.31663		129.31663		129.00540	129.00540			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	129.82936		129.82936		129.51408	129.51408			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	107.29045		107.29045		109.86797	109.86797			0.00	0.00	0	13,085.00
I2046	On 04/05/2023	Bond Future	107.38904		107.38904		110.01999	110.01999			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	109.57508		109.57508		112.25979	112.25979			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	109.72251		109.72251		112.46584	112.46584			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	111.86327		111.86327		114.66000	114.66000			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	109.07367		109.07367		108.12160	108.12160			0.00	0.00	0	10,467.00
I2050	On 04/05/2023	Bond Future	111.24259		111.24259		110.27231	110.27231			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	111.32185		111.32185		110.33429	110.33429			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	113.59571		113.59571		112.58787	112.58787			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	113.57193		113.57193		112.54774	112.54774			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	313.02900		313.02900		314.24900	314.24900			0.00	90,778,410.00	29	672.00
I GOV	On 04/05/2023	Index Future	319.25200		319.25200		320.49900	320.49900			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	325.75000		325.75000		327.02300	327.02300			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	332.40300		332.40300		333.70200	333.70200			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	338.89700		338.89700		340.22100	340.22100			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.23500		92.76500		7.24000	92.76000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.26500		92.73500		7.33500	92.66500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.69000		92.31000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.72500		92.27500		7.97500	92.02500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.91000		92.09000		8.07000	91.93000			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			7.93000	92.07000		8.14500	91.85500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.99000	92.01000		8.21000	91.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.02500	91.97500		8.25000	91.75000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.03500	91.96500		8.26000	91.74000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.03000	91.97000		8.27000	91.73000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.02000	91.98000		8.25500	91.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.01500	91.98500		8.28000	91.72000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.25888	105.32115		9.42395	104.78293		5.41	0.00	377,365,680.45	3,583	72,285.00
R186	On 04/05/2023	Bond Future			9.36965	107.39004		9.54842	106.84199		5.42	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.47712	104.24588		9.67176	103.68703		5.29	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.59677	106.35187		9.80992	105.78172		4.67	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,396.17000	1.39617	1,177.64000	1.17764	1,396.170	4.75	0.41	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,259.12000	1.25912	1,464.32000	1.46432	1,259.120	5.41	0.34	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.77670	103.09821	10.01182	102.51675		4.48	0.00	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			329.23192	329.23192	329.23829	329.23829				0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.77765	335.77765	335.78626	335.78626				0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.53120	333.53120	333.55170	333.55170				0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.34369	340.34369	340.36456	340.36456				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			242.65253	242.65253	243.31117	243.31117				0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			247.47673	247.47673	248.15023	248.15023				0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			247.69055	247.69055	248.38386	248.38386				0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			252.74970	252.74970	253.45709	253.45709				0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			252.72888	252.72888	253.45897	253.45897				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			10.84363	86.47436	11.08871	85.40947		10.33	0.00	9,425,705.24	109	95,180.00	
R2030	On 02/02/2023	Bond Future	8.81	Call	2.49000	0.00249	0.85000	0.00085	2.490	9.02	0.00	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	7.93000	0.00793	2.93000	0.00293	7.930	8.97	0.01	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	5,475.99000	5.47599	6,494.34000	6.49434	5,475.990	9.42	0.94	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	160.43000	0.16043	82.26000	0.08226	160.430	9.65	0.10	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	4,302.89000	4.30289	5,262.36000	5.26236	4,302.890	9.82	0.87	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	1,076.73000	1.07673	1,527.99000	1.52799	1,076.730	11.87	0.36	0.00	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	3,016.66000	3.01666	2,327.90000	2.32790	3,016.660	12.17	0.70	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	3,657.05000	3.65705	2,898.17000	2.89817	3,657.050	12.48	0.76	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.99050	88.17409	11.24812	87.08888		10.98	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	261.82000	0.26182	178.22000	0.17822	261.820	10.89	0.09	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	523.80000	0.52380	369.13000	0.36913	523.800	10.61	0.17	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	592.39000	0.59239	421.07000	0.42107	592.390	10.63	0.18	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	684.89000	0.68489	491.83000	0.49183	684.890	10.65	0.21	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	901.81000	0.90181	660.66000	0.66066	901.810	10.69	0.25	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,478.82000	1.47882	1,128.25000	1.12825	1,478.820	10.93	0.36	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	1,885.37000	1.88537	1,469.33000	1.46933	1,885.370	11.11	0.42	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,982.07000	1.98207	2,456.87000	2.45687	1,982.070	11.74	0.40	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,586.22000	1.58622	1,990.11000	1.99011	1,586.220	12.02	0.33	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	1,126.94000	1.12694	1,437.91000	1.43791	1,126.940	12.45	0.25	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	768.54000	0.76854	997.24000	0.99724	768.540	12.92	0.18	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	714.22000	0.71422	930.79000	0.93079	714.220	12.92	0.17	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			11.14151	85.94153	11.41307	84.83465		10.69	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	1,723.53000	1.72353	1,363.90000	1.36390	1,723.530	10.62	0.36	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,148.68000	2.14868	1,729.56000	1.72956	2,148.680	10.81	0.41	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,277.81000	1.27781	1,566.48000	1.56648	1,277.810	12.53	0.24	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	1,002.11000	1.00211	1,243.77000	1.24377	1,002.110	12.53	0.20	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			11.29142	87.67770	11.57756	86.54851		9.33	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.47895	85.36286	11.78152	84.21155		9.17	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			11.36915	85.47035	11.62869	84.20497		12.35	0.00	105,043,060.15	1,229	111,768.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	2.65000	0.00265	0.85000	0.00085	2.650	10.39	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	5.77000	0.00577	1.97000	0.00197	5.770	10.44	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	43.55000	0.04355	18.35000	0.01835	43.550	10.82	0.03	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	6,365.51000	6.36551	7,571.65000	7.57165	6,365.510	11.22	0.93	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	139.12000	0.13912	67.85000	0.06785	139.120	11.32	0.08	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	182.10000	0.18210	92.03000	0.09203	182.100	11.47	0.10	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,766.33000	4.76633	5,881.27000	5.88127	4,766.330	11.85	0.84	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	519.16000	0.51916	303.06000	0.30306	519.160	12.19	0.22	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,730.27000	1.73027	2,388.60000	2.38860	1,730.270	13.71	0.46	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	1,628.79000	1.62879	2,261.63000	2.26163	1,628.790	13.81	0.44	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	1,063.99000	1.06399	1,535.45000	1.53545	1,063.990	14.42	0.31	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	309.07000	0.30907	489.27000	0.48927	309.070	15.97	0.11	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.51346	82.98901	11.78462	81.69935		14.06	0.00	1,659,780.20	20	66,020.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,294.24000	1.29424	961.59000	0.96159	1,294.240	13.68	0.29	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	2,784.22000	2.78422	2,213.22000	2.21322	2,784.220	14.49	0.48	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	672.20000	0.67220	884.41000	0.88441	672.200	16.49	0.14	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.65589	84.65960	11.93936	83.34419		13.05	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,429.65000	4.42965	3,723.81000	3.72381	4,429.650	13.99	0.57	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	11.80687	82.21011		12.10360	80.86809		11.92	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	11.98449	83.79339		12.29549	82.42521		11.17	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	11.72312	85.76542		12.01824	84.15800		14.90	0.00	485,946,869.72	5,666	145,761.00
R2035	On 02/02/2023	Bond Future	9.81	Call	21.47000	0.02147	8.26000	0.00826	21.470	13.67	0.01	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	28.21000	0.02821	11.11000	0.01111	28.210	13.67	0.02	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	102.50000	0.10250	45.65000	0.04565	102.500	13.71	0.05	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	275.19000	0.27519	138.28000	0.13828	275.190	14.07	0.12	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	6,476.79000	6.47679	7,940.98000	7.94098	6,476.790	14.09	0.88	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	718.39000	0.71839	410.99000	0.41099	718.390	14.60	0.24	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	4,517.03000	4.51703	5,811.87000	5.81187	4,517.030	14.62	0.75	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,612.00000	1.61200	2,344.59000	2.34459	1,612.000	16.04	0.39	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	289.48000	0.28948	491.81000	0.49181	289.480	17.91	0.09	0	976.00
R2035	On 04/05/2023	Bond Future	11.85967	82.94666		12.16675	81.30823		16.16	0.00	0.00	0	103,525.00
R2035	On 04/05/2023	Bond Future	9.85	Call	326.21000	0.32621	206.00000	0.20600	326.210	15.05	0.09	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	750.00000	0.75000	504.94000	0.50494	750.000	15.22	0.18	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	963.07000	0.96307	663.19000	0.66319	963.070	15.39	0.21	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	1,919.46000	1.91946	1,411.92000	1.41192	1,919.460	16.05	0.35	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	2,381.10000	2.38110	3,014.51000	3.01451	2,381.100	17.86	0.35	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,403.68000	1.40368	1,825.95000	1.82595	1,403.680	18.85	0.23	0	491.00
R2035	On 03/08/2023	Bond Future	11.99602	84.61617		12.31590	82.94495		15.24	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	12.14210	81.82113		12.47553	80.11614		14.30	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	12.31528	83.39730		12.66361	81.65911		13.30	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	11.90171	77.25534		12.19118	75.67106		16.87	0.00	110,397,880.86	1,429	135,563.00
R2037	On 02/02/2023	Bond Future	11.10	Call	558.36000	0.55836	312.47000	0.31247	558.360	16.22	0.20	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	2,059.07000	2.05907	2,892.39000	2.89239	2,059.070	17.71	0.46	0	577.00
R2037	On 04/05/2023	Bond Future	12.03995	78.77412		12.34081	77.15924		17.40	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,233.56000	1.23356	876.89000	0.87689	1,233.560	16.67	0.25	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,360.99000	1.36099	976.20000	0.97620	1,360.990	16.76	0.27	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	2,984.18000	2.98418	2,308.39000	2.30839	2,984.180	17.83	0.46	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	3,967.55000	3.96755	4,843.72000	4.84372	3,967.550	18.07	0.50	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	1,063.96000	1.06396	1,395.08000	1.39508	1,063.960	20.41	0.18	0	400.00
R2037	On 03/08/2023	Bond Future	12.18061	76.10201		12.49380	74.45483		17.31	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	12.31697	77.63944		12.64259	75.95895		15.49	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.47763	74.88005		12.81700	73.16687		15.22	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	11.99408	78.65994		12.29373	76.91029		17.91	0.00	36,812,851.92	468	131,556.00
R2040	On 02/02/2023	Bond Future	10.21	Call	39.75000	0.03975	16.12000	0.01612	39.750	16.42	0.02	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	362.38000	0.36238		187.24000	0.18724	362.380	17.00	0.13	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	621.69000	0.62169		345.33000	0.34533	621.690	17.36	0.20	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	2,229.32000	2.22932		3,144.62000	3.14462	2,229.320	18.98	0.46	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,754.19000	1.75419		2,538.41000	2.53841	1,754.190	19.36	0.38	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			12.12854	80.20641		12.43985	78.42293		18.48	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	403.21000	0.40321		257.77000	0.25777	403.210	17.20	0.10	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	874.52000	0.87452		591.49000	0.59149	874.520	17.22	0.19	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,131.35000	1.13135		783.10000	0.78310	1,131.350	17.40	0.23	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,302.83000	1.30283		913.62000	0.91362	1,302.830	17.52	0.25	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,184.61000	2.18461		1,609.98000	1.60998	2,184.610	18.08	0.36	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	4,171.37000	4.17137		5,129.75000	5.12975	4,171.370	18.96	0.49	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,506.22000	2.50622		3,175.69000	3.17569	2,506.220	20.16	0.34	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,554.35000	1.55435		2,017.20000	2.01720	1,554.350	21.22	0.23	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.26517	77.31275		12.58910	75.49353		18.44	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.39716	78.87463		12.73375	77.01864		16.56	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.55204	75.88855		12.90267	73.99652		16.33	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			11.92214	75.90068		12.22154	74.11706		18.98	0.00	164,780,376.28	2,171	83,228.00
R2044	On 02/02/2023	Bond Future	10.75	Call	249.96000	0.24996		122.65000	0.12265	249.960	17.73	0.10	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	473.18000	0.47318		251.87000	0.25187	473.180	18.07	0.16	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	597.06000	0.59706		328.03000	0.32803	597.060	18.24	0.20	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	1,814.50000	1.81450		1,171.12000	1.17112	1,814.500	19.37	0.43	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	3,011.83000	3.01183		4,117.05000	4.11705	3,011.830	19.47	0.55	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	2,255.48000	2.25548		3,185.79000	3.18579	2,255.480	19.97	0.45	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			12.04665	77.39289		12.35744	75.57480		19.60	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	5,013.60000	5.01360		6,082.03000	6.08203	5,013.600	20.02	0.55	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	4,233.58000	4.23358		5,192.02000	5.19202	4,233.580	20.45	0.48	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,567.67000	3.56767		4,421.00000	4.42100	3,567.670	20.88	0.43	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			12.17269	74.56779		12.49578	72.71329		19.58	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.29393	76.07425		12.62933	74.18228		17.51	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.43609	73.15939		12.78519	71.23060		17.28	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			11.79600	79.49338		12.10547	77.59336		18.66	0.00	5,564,536.60	70	247,713.00
R2048	On 02/02/2023	Bond Future	11.00	Call	663.35000	0.66335		362.41000	0.36241	663.350	18.20	0.21	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	1,972.08000	1.97208		1,267.96000	1.26796	1,972.080	19.35	0.44	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.91173	76.59568		12.23289	74.65887		20.36	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			12.02933	78.09976		12.36304	76.12409		19.28	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			12.14401	75.25595		12.49045	73.24040		18.21	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			12.27570	76.74235		12.63607	74.68764		17.00	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

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 02/02/2023	Bond Future			11.72918	65.94358		12.02307	64.54747		16.92	0.00	8,045,116.76	122	25,765.00
R209	On 04/05/2023	Bond Future			11.85369	64.08726		12.15844	62.66410		18.29	0.00	46,142,827.20	720	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	359.01000	0.35901		230.52000	0.23052	359.010	17.03	0.11	14,079,436.06	2,000	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	5,637.06000	5.63706		6,672.44000	6.67244	5,637.060	17.92	0.69	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,350.29000	2.35029		0.00000	0.00000	2,350.290	18.68	0.44	27,973,448.13	1,000	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	2,005.06000	2.00506		2,537.18000	2.53718	2,005.060	20.28	0.33	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.97530	65.37734		12.29133	63.92570		17.29	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			12.10206	63.54673		12.43004	62.06576		16.19	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			12.24740	64.77065		12.58808	63.26087		15.11	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			222.13959	222.13959		223.40074	223.40074			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			223.47172	223.47172		224.76200	224.76200			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			228.02043	228.02043		229.33742	229.33742			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			229.50849	229.50849		230.85811	230.85811			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			233.98817	233.98817		235.36349	235.36349			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			11.20159	81.16042		11.46147	80.01463		11.49	0.00	99,989,637.44	1,232	38,513.00
R213	On 02/02/2023	Bond Future	9.16	Call	2.26000	0.00226		0.70000	0.00070	2.260	9.73	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	5,628.53000	5.62853		6,726.68000	6.72668	5,628.530	10.18	0.94	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	4,181.19000	4.18119		5,199.10000	5.19910	4,181.190	10.73	0.85	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	340.08000	0.34008		185.32000	0.18532	340.080	10.88	0.18	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	438.69000	0.43869		681.61000	0.68161	438.690	14.17	0.17	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.34151	79.20258		11.61319	78.03480		13.00	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.48185	80.79662		11.76633	79.60550		12.12	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.63572	78.87606		11.93400	77.66085		10.93	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.82357	80.39631		12.13713	79.15739		10.27	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			11.83043	63.46047		12.12940	61.98668		18.58	0.00	428,738,935.32	6,756	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	389.79000	0.38979		207.98000	0.20798	389.790	17.94	0.16	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	1,493.46000	1.49346		965.51000	0.96551	1,493.460	19.26	0.42	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.94402	61.40871		12.25353	59.90641		20.20	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			12.05621	62.64472		12.37687	61.11231		19.14	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 02/11/2023	Bond Future	12.17489	60.61123		12.50725	59.04782		18.08	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.31362	61.77884		12.65878	60.18509		16.91	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 :											2,054,224,302.33	26,609	1 567 820.00
Grand Total:											2,054,224,302.33	26,609	1 567 820.00