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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2022

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	848.01500	848.01500		843.54500	843.54500				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	864.65200	864.65200		860.11200	860.11200				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	882.04300	882.04300		877.41600	877.41600				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	899.86200	899.86200		895.14100	895.14100				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	917.25500	917.25500		912.43600	912.43600				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	970.15700	970.15700		959.82600	959.82600				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	989.19000	989.19000		978.67600	978.67600				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,009.08500	1,009.08500		998.36500	998.36500				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,029.47100	1,029.47100		1,018.53400	1,018.53400				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,049.36900	1,049.36900		1,038.21300	1,038.21300				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	852.29000	852.29000		841.55100	841.55100				0.00	0.00	0	107.00
ALBI	On 04/05/2023	Index Future	869.01100	869.01100		858.07800	858.07800				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	886.48900	886.48900		875.34100	875.34100				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	904.39800	904.39800		893.02500	893.02500			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	921.87900	921.87900		910.27800	910.27800			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	12.48210	74.13201		12.71074	73.09430			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.65263	71.81128		12.89099	70.75338			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.82236	73.27336		13.07103	72.19408			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.00321	70.97533		13.26289	69.87397			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.21397	72.35768		13.48564	71.23464			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	12.68979	72.50896		12.91777	71.30772			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.84387	69.68732		13.08126	68.46271			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.99265	71.10661		13.23964	69.85718			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.15046	68.29654		13.40788	67.02163			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.32510	69.62494		13.59350	68.32489			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	840.16300	840.16300		829.59500	829.59500			0.00	42,008,150.00	5	844.00
GOVI	On 04/05/2023	GOVI	856.64700	856.64700		845.88700	845.88700			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	873.87600	873.87600		862.90500	862.90500			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	891.53000	891.53000		880.33800	880.33800			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	908.76200	908.76200		897.34600	897.34600			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.40295	165.40295		165.82903	165.82903			0.00	0.00	0	6,278.00
I2025	On 04/05/2023	Bond Future	168.69101	168.69101		169.12663	169.12663			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.37847	170.37847		170.82229	170.82229			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	173.85855	173.85855		174.31142	174.31142			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.46763	175.46763		175.92676	175.92676			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	117.39616	117.39616		117.26557	117.26557			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	118.43480	118.43480		118.30213	118.30213			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	120.84523	120.84523		120.71008	120.71008			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	121.98406	121.98406		121.84514	121.84514			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	124.36581	124.36581		124.22377	124.22377			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	112.75884	112.75884		111.86204	111.86204			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	113.61441	113.61441		112.70050	112.70050			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	115.92668	115.92668		114.99437	114.99437			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	116.87421	116.87421		115.92180	115.92180			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	119.15624	119.15624		118.18494	118.18494			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	122.31413	122.31413		123.66655	123.66655			0.00	0.00	0	4,113.00
I2038	On 04/05/2023	Bond Future	124.74589	124.74589		126.12601	126.12601			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	125.32087	125.32087		126.72825	126.72825			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	127.88069	127.88069		129.31663	129.31663			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	128.36785	128.36785		129.82936	129.82936			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	108.13564	108.13564		107.29045	107.29045			0.00	0.00	0	13,085.00
I2046	On 04/05/2023	Bond Future	108.25050	108.25050		107.38904	107.38904			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	110.45397	110.45397		109.57508	109.57508			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	110.62082	110.62082		109.72251	109.72251			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	112.77958	112.77958		111.86327	111.86327			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	108.11325	108.11325		109.07367	109.07367			0.00	0.00	0	10,467.00
I2050	On 04/05/2023	Bond Future	110.26242	110.26242		111.24259	111.24259			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	110.32242	110.32242		111.32185	111.32185			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	112.57590	112.57590		113.59571	113.59571			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	112.53490	112.53490		113.57193	113.57193			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	311.85100	311.85100		313.02900	313.02900			0.00	0.00	0	672.00
I GOV	On 04/05/2023	Index Future	318.04500	318.04500		319.25200	319.25200			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	324.51600	324.51600		325.75000	325.75000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	331.14500	331.14500		332.40300	332.40300			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	337.61700	337.61700		338.89700	338.89700			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.23500	92.76500		7.23500	92.76500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.26000	92.74000		7.26500	92.73500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.65500	92.34500		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.69500	92.30500		7.72500	92.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.86000	92.14000		7.91000	92.09000			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			7.88500	92.11500		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.94000	92.06000		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.95500	92.04500		8.02500	91.97500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.95500	92.04500		8.03500	91.96500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.94000	92.06000		8.03000	91.97000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.92000	92.08000		8.02000	91.98000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.91500	92.08500		8.01500	91.98500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.08359	105.89654		9.25888	105.32115		5.41	0.00	2,859,206.58	27	72,285.00
R186	On 04/05/2023	Bond Future			9.17982	107.97601		9.36965	107.39004		5.42	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.27047	104.84341		9.47712	104.24588		5.29	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.37052	106.96146		9.59677	106.35187		4.67	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,652.93000	1.65293	1,396.17000	1.39617	1,652.930	4.75	0.46	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,058.16000	1.05816	1,259.12000	1.25912	1,058.160	5.41	0.30	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.52717	103.71993		9.77670	103.09821		4.48	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			328.86041	328.86041		329.23192	329.23192			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.39659	335.39659		335.77765	335.77765			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.14548	333.14548		333.53120	333.53120			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.95012	339.95012		340.34369	340.34369			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			240.06941	240.06941		242.65253	242.65253			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			244.84093	244.84093		247.47673	247.47673			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			245.00240	245.00240		247.69055	247.69055			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			250.00674	250.00674		252.74970	252.74970			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			249.93802	249.93802		252.72888	252.72888			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			10.64540	87.34808		10.84363	86.47436		10.33	0.00	27,864,037.52	319	95,078.00
R2030	On 02/02/2023	Bond Future	8.81	Call	4.81000	0.00481	2.49000	0.00249	4.810	9.02	0.00	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	14.80000	0.01480	7.93000	0.00793	14.800	8.97	0.01	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,657.96000	4.65796	5,475.99000	5.47599	4,657.960	9.42	0.91	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	249.82000	0.24982	160.43000	0.16043	249.820	9.65	0.15	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,546.28000	3.54628	4,302.89000	4.30289	3,546.280	9.82	0.81	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	757.04000	0.75704	1,076.73000	1.07673	757.040	11.87	0.28	0.00	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	3,628.00000	3.62800	3,016.66000	3.01666	3,628.000	12.17	0.77	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,320.61000	4.32061	3,657.05000	3.65705	4,320.610	12.48	0.83	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.78220	89.06439	10.99050	88.17409		10.98	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	343.59000	0.34359	261.82000	0.26182	343.590	10.89	0.12	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	672.87000	0.67287	523.80000	0.52380	672.870	10.61	0.20	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	756.68000	0.75668	592.39000	0.59239	756.680	10.63	0.22	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	868.89000	0.86889	684.89000	0.68489	868.890	10.65	0.25	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,128.87000	1.12887	901.81000	0.90181	1,128.870	10.69	0.30	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,800.49000	1.80049	1,478.82000	1.47882	1,800.490	10.93	0.41	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,261.96000	2.26196	1,885.37000	1.88537	2,261.960	11.11	0.48	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,625.64000	1.62564	1,982.07000	1.98207	1,625.640	11.74	0.35	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,285.36000	1.28536	1,586.22000	1.58622	1,285.360	12.02	0.29	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	897.63000	0.89763	1,126.94000	1.12694	897.630	12.45	0.21	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	601.45000	0.60145	768.54000	0.76854	601.450	12.92	0.15	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	556.47000	0.55647	714.22000	0.71422	556.470	12.92	0.14	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.92202	86.84955	11.14151	85.94153		10.69	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,050.41000	2.05041	1,723.53000	1.72353	2,050.410	10.62	0.40	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,525.15000	2.52515	2,148.68000	2.14868	2,525.150	10.81	0.46	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,062.47000	1.06247	1,277.81000	1.27781	1,062.470	12.53	0.20	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	823.46000	0.82346	1,002.11000	1.00211	823.460	12.53	0.17	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			11.06020	88.60406	11.29142	87.67770		9.33	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.23453	86.30738	11.47895	85.36286		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			11.17686	86.42482	11.36915	85.47035		12.35	0.00	5,185,489.20	60	111,759.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	4.94000	0.00494	2.65000	0.00265	4.940	10.39	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	10.49000	0.01049	5.77000	0.00577	10.490	10.44	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	72.04000	0.07204	43.55000	0.04355	72.040	10.82	0.05	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,473.77000	5.47377	6,365.51000	6.36551	5,473.770	11.22	0.90	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	213.48000	0.21348	139.12000	0.13912	213.480	11.32	0.11	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	274.22000	0.27422	182.10000	0.18210	274.220	11.47	0.14	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,958.71000	3.95871	4,766.33000	4.76633	3,958.710	11.85	0.79	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	722.79000	0.72279	519.16000	0.51916	722.790	12.19	0.28	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,286.46000	1.28646	1,730.27000	1.73027	1,286.460	13.71	0.38	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	1,203.75000	1.20375	1,628.79000	1.62879	1,203.750	13.81	0.36	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	754.86000	0.75486	1,063.99000	1.06399	754.860	14.42	0.25	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	197.19000	0.19719	309.07000	0.30907	197.190	15.97	0.08	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.31266	83.96168	11.51346	82.98901		14.06	0.00	44,415,728.72	529	66,549.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,574.84000	1.57484	1,294.24000	1.29424	1,574.840	13.68	0.34	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,247.64000	3.24764	2,784.22000	2.78422	3,247.640	14.49	0.53	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	528.59000	0.52859	672.20000	0.67220	528.590	16.49	0.12	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.44606	85.65165	11.65589	84.65960		13.05	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,991.19000	4.99119	4,429.65000	4.42965	4,991.190	13.99	0.61	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	11.58733	83.22215		11.80687	82.21011		11.92	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	11.75447	84.82524		11.98449	83.79339		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	11.51062	86.95152		11.72312	85.76542		14.90	0.00	17,998,964.64	207	145,655.00
R2035	On 02/02/2023	Bond Future	9.81	Call	36.31000	0.03631	21.47000	0.02147	36.310	13.67	0.02	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	47.28000	0.04728	28.21000	0.02821	47.280	13.67	0.03	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	163.02000	0.16302	102.50000	0.10250	163.020	13.71	0.08	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	412.23000	0.41223	275.19000	0.27519	412.230	14.07	0.16	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,433.56000	5.43356	6,476.79000	6.47679	5,433.560	14.09	0.83	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,005.00000	1.00500	718.39000	0.71839	1,005.000	14.60	0.31	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,621.87000	3.62187	4,517.03000	4.51703	3,621.870	14.62	0.68	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,147.33000	1.14733	1,612.00000	1.61200	1,147.330	16.04	0.31	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	174.45000	0.17445	289.48000	0.28948	174.450	17.91	0.06	0	976.00
R2035	On 04/05/2023	Bond Future	11.63871	84.15549		11.85967	82.94666		16.16	0.00	66,398,681.61	789	104,314.00
R2035	On 04/05/2023	Bond Future	9.85	Call	435.45000	0.43545	326.21000	0.32621	435.450	15.05	0.11	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	964.82000	0.96482	750.00000	0.75000	964.820	15.22	0.22	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,222.35000	1.22235	963.07000	0.96307	1,222.350	15.39	0.26	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,340.87000	2.34087	1,919.46000	1.91946	2,340.870	16.05	0.40	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,955.83000	1.95583	2,381.10000	2.38110	1,955.830	17.86	0.30	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,124.30000	1.12430	1,403.68000	1.40368	1,124.300	18.85	0.19	0	491.00
R2035	On 03/08/2023	Bond Future	11.76599	85.84918		11.99602	84.61617		15.24	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	11.90248	83.07901		12.14210	81.82113		14.30	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	12.06511	84.67972		12.31528	83.39730		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	11.66908	78.56464		11.90171	77.25534		16.87	0.00	16,420,009.76	209	135,772.00
R2037	On 02/02/2023	Bond Future	11.10	Call	826.61000	0.82661	558.36000	0.55836	826.610	16.22	0.27	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,464.84000	1.46484	2,059.07000	2.05907	1,464.840	17.71	0.37	0	577.00
R2037	On 04/05/2023	Bond Future	11.79835	80.10858		12.03995	78.77412		17.40	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,578.38000	1.57838	1,233.56000	1.23356	1,578.380	16.67	0.31	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,730.73000	1.73073	1,360.99000	1.36099	1,730.730	16.76	0.33	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,601.31000	3.60131	2,984.18000	2.98418	3,601.310	17.83	0.52	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	3,301.72000	3.30172	3,967.55000	3.96755	3,301.720	18.07	0.44	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	824.38000	0.82438	1,063.96000	1.06396	824.380	20.41	0.14	0	400.00
R2037	On 03/08/2023	Bond Future	11.92930	77.46312		12.18061	76.10201		17.31	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	12.05587	79.02806		12.31697	77.63944		15.49	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	12.20571	76.29575		12.47763	74.88005		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	11.76669	80.03024		11.99408	78.65994		17.91	0.00	25,529,646.56	319	131,875.00
R2040	On 02/02/2023	Bond Future	10.21	Call	68.22000	0.06822	39.75000	0.03975	68.220	16.42	0.03	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	548.96000	0.54896		362.38000	0.36238	548.960	17.00	0.19	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	903.85000	0.90385		621.69000	0.62169	903.850	17.36	0.27	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,607.03000	1.60703		2,229.32000	2.22932	1,607.030	18.98	0.37	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,231.24000	1.23124		1,754.19000	1.75419	1,231.240	19.36	0.30	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.89252	81.60305		12.12854	80.20641		18.48	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	544.17000	0.54417		403.21000	0.40321	544.170	17.20	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,139.89000	1.13989		874.52000	0.87452	1,139.890	17.22	0.23	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,453.02000	1.45302		1,131.35000	1.13135	1,453.020	17.40	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,659.28000	1.65928		1,302.83000	1.30283	1,659.280	17.52	0.30	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,694.14000	2.69414		2,184.61000	2.18461	2,694.140	18.08	0.42	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,481.55000	3.48155		4,171.37000	4.17137	3,481.550	18.96	0.44	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,034.05000	2.03405		2,506.22000	2.50622	2,034.050	20.16	0.29	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,232.60000	1.23260		1,554.35000	1.55435	1,232.600	21.22	0.19	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.01982	78.73729		12.26517	77.31275		18.44	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.14244	80.32797		12.39716	78.87463		16.56	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.28693	77.37024		12.55204	75.88855		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			11.68987	77.33490		11.92214	75.90068		18.98	0.00	15,776,319.60	204	83,220.00
R2044	On 02/02/2023	Bond Future	10.75	Call	394.85000	0.39485		249.96000	0.24996	394.850	17.73	0.14	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	713.20000	0.71320		473.18000	0.47318	713.200	18.07	0.23	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	883.23000	0.88323		597.06000	0.59706	883.230	18.24	0.27	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,433.34000	2.43334		1,814.50000	1.81450	2,433.340	19.37	0.52	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	2,225.56000	2.22556		3,011.83000	3.01183	2,225.560	19.47	0.46	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,610.44000	1.61044		2,255.48000	2.25548	1,610.440	19.97	0.36	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.80579	78.85476		12.04665	77.39289		19.60	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,218.72000	4.21872		5,013.60000	5.01360	4,218.720	20.02	0.49	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,526.15000	3.52615		4,233.58000	4.23358	3,526.150	20.45	0.43	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,942.49000	2.94249		3,567.67000	3.56767	2,942.490	20.88	0.37	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.92257	76.05891		12.17269	74.56779		19.58	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.03455	77.59549		12.29393	76.07425		17.51	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.16643	74.71023		12.43609	73.15939		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			11.56904	80.94260		11.79600	79.49338		18.66	0.00	0.00	0	247,713.00
R2048	On 02/02/2023	Bond Future	11.00	Call	963.60000	0.96360		663.35000	0.66335	963.600	18.20	0.27	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,609.59000	2.60959		1,972.08000	1.97208	2,609.590	19.35	0.53	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.67648	78.07282		11.91173	76.59568		20.36	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.78519	79.60648		12.02933	78.09976		19.28	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.89086	76.79307		12.14401	75.25595		18.21	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			12.01270	78.30940		12.27570	76.74235		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			11.50222	67.05219		11.72918	65.94358		16.92	0.00	12,672,863.91	189	25,765.00
R209	On 04/05/2023	Bond Future			11.61852	65.21715		11.85369	64.08726		18.29	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	485.54000	0.48554	359.01000	0.35901	485.540		17.03	0.14	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,860.96000	4.86096	5,637.06000	5.63706	4,860.960		17.92	0.64	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,846.09000	2.84609	2,350.29000	2.35029	2,846.090		18.68	0.49	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,624.84000	1.62484	2,005.06000	2.00506	1,624.840		20.28	0.29	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.73157	66.52982	11.97530	65.37734			17.29	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.84927	64.72248	12.10206	63.54673			16.19	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.98498	65.96930	12.24740	64.77065			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			220.35220	220.35220	222.13959	222.13959				0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			221.64798	221.64798	223.47172	223.47172				0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			226.15923	226.15923	228.02043	228.02043				0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			227.61172	227.61172	229.50849	229.50849				0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			232.05495	232.05495	233.98817	233.98817				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			11.00902	82.02358	11.20159	81.16042			11.49	0.00	175,448,437.62	2,139	40,652.00
R213	On 02/02/2023	Bond Future	9.16	Call	4.28000	0.00428	2.26000	0.00226	4.280		9.73	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,817.94000	4.81794	5,628.53000	5.62853	4,817.940		10.18	0.91	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,446.85000	3.44685	4,181.19000	4.18119	3,446.850		10.73	0.80	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	492.88000	0.49288	340.08000	0.34008	492.880		10.88	0.24	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	287.42000	0.28742	438.69000	0.43869	287.420		14.17	0.12	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.14030	80.08210	11.34151	79.20258			13.00	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.27123	81.69370	11.48185	80.79662			12.12	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.41497	79.79122	11.63572	78.87606			10.93	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.59157	81.32942	11.82357	80.39631			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			11.60358	64.61776	11.83043	63.46047			18.58	0.00	6,009,451.68	93	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	580.34000	0.58034	389.79000	0.38979	580.340		17.94	0.22	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	1,986.40000	1.98640	1,493.46000	1.49346	1,986.400		19.26	0.51	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.70938	62.58831	11.94402	61.40871			20.20	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.81334	63.84790	12.05621	62.64472			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	11.92339	61.83870		12.17489	60.61123		18.08	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.05266	63.03026		12.31362	61.77884		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 :											458,586,987.40	5,089	1 571 583.00
Grand Total:											458,586,987.40	5,089	1 571 583.00