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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2022

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
<b>Derivatives</b>													
AL37	On 02/02/2023	Index Future	850.72200	850.72200		852.14400	852.14400			0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	867.41200	867.41200		868.86700	868.86700			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	885.23200	885.23200		886.72000	886.72000			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	903.85500	903.85500		905.37500	905.37500			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	922.04100	922.04100		923.59100	923.59100			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	975.14800	975.14800		977.50900	977.50900			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	994.27900	994.27900		996.69300	996.69300			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,014.70500	1,014.70500		1,017.17300	1,017.17300			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,036.05200	1,036.05200		1,038.57200	1,038.57200			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,056.89800	1,056.89800		1,059.46800	1,059.46800			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	852.22300	852.22300		856.10400	856.10400			0.00	0.00	0	111.00
ALBI	On 04/05/2023	Index Future	868.94300	868.94300		872.90500	872.90500			0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	886.79500	886.79500		890.84100	890.84100			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	905.45000	905.45000		909.58300	909.58300			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	923.66900	923.66900		927.88300	927.88300			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	12.52500	73.93570		12.43985	74.32608			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.69761	71.60997		12.60872	72.00856			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.86216	73.09908		12.76939	73.50623			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.03054	70.85829		12.93369	71.27425			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.22868	72.29623		13.12749	72.72044			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	12.73959	72.24359		12.63380	72.80932			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.89591	69.41574		12.78567	69.99316			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.04079	70.86008		12.92612	71.44976			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.18864	68.10490		13.06923	68.70727			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.35344	69.48567		13.22914	70.10010			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	840.18500	840.18500		843.95600	843.95600			0.00	0.00	0	848.00
GOVI	On 04/05/2023	GOVI	856.66900	856.66900		860.51900	860.51900			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	874.26800	874.26800		878.20000	878.20000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	892.66000	892.66000		896.67600	896.67600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	910.62100	910.62100		914.71700	914.71700			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.92160	165.92160		165.54050	165.54050			0.00	51,103,852.80	308	6,568.00
I2025	On 04/05/2023	Bond Future	169.21763	169.21763		168.83000	168.83000			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.98677	170.98677		170.59278	170.59278			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.62289	174.62289		174.22084	174.22084			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.38369	176.38369		175.97508	175.97508			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	118.46060	118.46060		117.51211	117.51211			0.00	0.00	0	1,496.00
I2029	On 04/05/2023	Bond Future	119.51858	119.51858		118.55211	118.55211			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.00239	122.00239		121.01625	121.01625			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	123.26536	123.26536		122.25940	122.25940			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	125.77091	125.77091		124.74429	124.74429			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	113.69655	113.69655		111.94334	111.94334			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	114.56910	114.56910		112.78181	112.78181			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	116.94997	116.94997		115.12595	115.12595			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.01432	118.01432		116.15283	116.15283			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.41327	120.41327		118.51357	118.51357			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	124.54476	124.54476		122.89365	122.89365			0.00	0.00	0	4,193.00
I2038	On 04/05/2023	Bond Future	127.01894	127.01894		125.33597	125.33597			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	127.69300	127.69300		125.97658	125.97658			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	130.40870	130.40870		128.65609	128.65609			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.04661	131.04661		129.26036	129.26036			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	110.89012	110.89012		109.15133	109.15133			0.00	0.00	0	13,685.00
I2046	On 04/05/2023	Bond Future	111.05791	111.05791		109.28541	109.28541			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	113.36617	113.36617		111.55740	111.55740			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	113.68514	113.68514		111.83941	111.83941			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	115.99525	115.99525		114.11172	114.11172			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	108.47499	108.47499		108.47941	108.47941			0.00	0.00	0	10,717.00
I2050	On 04/05/2023	Bond Future	110.62967	110.62967		110.63494	110.63494			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	110.74302	110.74302		110.74971	110.74971			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	113.09824	113.09824		113.10525	113.10525			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	113.15431	113.15431		113.16356	113.16356			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	315.42200	315.42200		312.78600	312.78600			0.00	0.00	0	671.00
I GOV	On 04/05/2023	Index Future	321.68700	321.68700		319.00100	319.00100			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	328.37100	328.37100		325.63000	325.63000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	335.35200	335.35200		332.55400	332.55400			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	342.17200	342.17200		339.31600	339.31600			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	7.28500	92.71500		7.27500	92.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.72000	92.28000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.74500	92.25500		7.70500	92.29500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.88000	92.12000		7.85000	92.15000			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			7.90000	92.10000		7.87000	92.13000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.94000	92.06000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.94500	92.05500		7.91500	92.08500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.92500	92.07500		7.88500	92.11500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.90000	92.10000		7.86000	92.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.89000	92.11000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.88500	92.11500		7.84500	92.15500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.97328	106.26067		8.91689	106.44743		5.70	0.00	112,423,788.86	1,058	72,136.00
R186	On 04/05/2023	Bond Future			9.06086	108.34533		8.99952	108.53641		5.66	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.12529	105.26581		9.05838	105.46121		5.48	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.17861	107.48211		9.10533	107.68180		4.90	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,932.44000	1.93244	2,037.47000	2.03747	1,932.440	4.85	0.50	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	943.76000	0.94376	894.36000	0.89436	943.760	5.54	0.27	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.28171	104.33621		9.20106	104.53972		4.65	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			329.06399	329.06399		329.11779	329.11779			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.59987	335.59987		335.65676	335.65676			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.48998	333.48998		333.55285	333.55285			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.58293	340.58293		340.64771	340.64771			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			244.00300	244.00300		241.96294	241.96294			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			248.84926	248.84926		246.77025	246.77025			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			249.19542	249.19542		247.07609	247.07609			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			254.49497	254.49497		252.33093	252.33093			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			254.70949	254.70949		252.50518	252.50518			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			10.51058	87.94872		10.48123	88.08018		10.34	0.00	15,830,769.60	180	95,072.00
R2030	On 02/02/2023	Bond Future	8.81	Call	4.32000	0.00432	5.41000	0.00541	4.320	8.63	0.00	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	14.65000	0.01465	17.73000	0.01773	14.650	8.59	0.01	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,042.04000	4.04204	3,928.52000	3.92852	4,042.040	8.49	0.90	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	231.11000	0.23111	258.57000	0.25857	231.110	8.62	0.15	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,935.13000	2.93513	2,838.99000	2.83899	2,935.130	8.81	0.80	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	482.98000	0.48298	464.98000	0.46498	482.980	11.15	0.22	0.00	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,008.84000	4.00884	4,127.69000	4.12769	4,008.840	11.52	0.83	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,750.63000	4.75063	4,873.60000	4.87360	4,750.630	11.89	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.64081	89.67535	10.60983	89.80994		11.10	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	437.46000	0.43746	461.55000	0.46155	437.460	11.17	0.14	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	815.73000	0.81573	854.38000	0.85438	815.730	10.81	0.24	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	898.32000	0.89832	939.79000	0.93979	898.320	10.75	0.25	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,013.31000	1.01331	1,058.47000	1.05847	1,013.310	10.71	0.28	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,305.16000	1.30516	1,358.55000	1.35855	1,305.160	10.75	0.34	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,021.62000	2.02162	2,091.39000	2.09139	2,021.620	10.88	0.45	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,514.17000	2.51417	2,592.78000	2.59278	2,514.170	11.03	0.52	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,369.36000	1.36936	1,335.95000	1.33595	1,369.360	11.63	0.31	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,069.72000	1.06972	1,043.29000	1.04329	1,069.720	11.92	0.25	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	734.61000	0.73461	716.37000	0.71637	734.610	12.36	0.18	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	484.58000	0.48458	472.69000	0.47269	484.580	12.85	0.13	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	454.86000	0.45486	443.73000	0.44373	454.860	12.92	0.12	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.76388	87.51129	10.73115	87.64904		10.93	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,289.19000	2.28919	2,355.86000	2.35586	2,289.190	10.57	0.44	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,780.49000	2.78049	2,855.09000	2.85509	2,780.490	10.69	0.49	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	897.01000	0.89701	877.29000	0.87729	897.010	12.43	0.18	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	734.72000	0.73472	718.58000	0.71858	734.720	12.73	0.15	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.87520	89.35434	10.84071	89.49512		9.42	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.02072	87.14440	10.98434	87.28783		9.11	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			11.09901	86.81541	11.03903	87.11800		12.38	0.00	10,331,033.79	119	111,968.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	3.08000	0.00308	4.53000	0.00453	3.080	9.88	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	7.16000	0.00716	10.18000	0.01018	7.160	9.93	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	53.68000	0.05368	70.07000	0.07007	53.680	10.06	0.04	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,036.92000	5.03692	4,767.34000	4.76734	5,036.920	10.13	0.92	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	157.92000	0.15792	196.46000	0.19646	157.920	10.15	0.10	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	210.30000	0.21030	257.96000	0.25796	210.300	10.27	0.12	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,497.64000	3.49764	3,271.03000	3.27103	3,497.640	10.70	0.79	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	656.05000	0.65605	759.41000	0.75941	656.050	11.07	0.29	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	975.63000	0.97563	892.53000	0.89253	975.630	12.83	0.33	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	905.95000	0.90595	828.31000	0.82831	905.950	12.94	0.31	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	538.92000	0.53892	491.35000	0.49135	538.920	13.67	0.20	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	124.05000	0.12405	113.21000	0.11321	124.050	15.44	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.23160	84.35865	11.16884	84.66773		14.17	0.00	44,625,725.85	529	66,549.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,655.19000	1.65519	1,776.47000	1.77647	1,655.190	13.58	0.35	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,382.51000	3.38251	3,566.30000	3.56630	3,382.510	14.31	0.55	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	480.70000	0.48070	453.88000	0.45388	480.700	16.68	0.11	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.35371	86.09330	11.28808	86.40906		13.38	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,180.83000	5.18083	5,388.83000	5.38883	5,180.830	13.79	0.63	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			11.47534	83.74478		11.40669	84.06731		11.95	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.62221	85.42636		11.55039	85.75519		11.08	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			11.56124	86.66676		11.48601	87.09047		15.08	0.00	0.00	0	145,634.00
R2035	On 02/02/2023	Bond Future	9.81	Call	26.16000	0.02616		35.85000	0.03585	26.160	13.83	0.02	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	34.58000	0.03458		46.85000	0.04685	34.580	13.83	0.02	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	125.84000	0.12584		161.35000	0.16135	125.840	13.82	0.06	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	321.94000	0.32194		395.19000	0.39519	321.940	13.97	0.14	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,624.98000	5.62498	5,277.41000	5.27741	5,624.980		13.99	0.86	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	838.12000	0.83812		980.99000	0.98099	838.120	14.43	0.29	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,737.86000	3.73786	3,458.94000	3.45894	3,737.860		14.44	0.71	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,144.78000	1.14478	1,031.92000	1.03192	1,144.780		15.85	0.32	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	160.42000	0.16042		142.40000	0.14240	160.420	17.77	0.06	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.69162	83.86371		11.61327	84.29630		16.38	0.00	66,168,467.19	789	104,314.00
R2035	On 04/05/2023	Bond Future	9.85	Call	399.11000	0.39911		453.13000	0.45313	399.110	15.21	0.11	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	873.77000	0.87377		972.68000	0.97268	873.770	15.23	0.20	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,088.75000	1.08875	1,205.08000	1.20508	1,088.750		15.24	0.24	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,099.82000	2.09982	2,280.66000	2.28066	2,099.820		15.65	0.38	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,915.66000	1.91566	1,797.72000	1.79772	1,915.660		17.41	0.31	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,084.79000	1.08479	1,013.80000	1.01380	1,084.790		18.45	0.19	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.81432	85.58791		11.73273	86.02966		15.56	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.93943	82.88323		11.85446	83.33443		14.32	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			12.09059	84.54778		12.00199	85.00788		13.18	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			11.73568	78.18645		11.65020	78.67234		17.04	0.00	25,723,342.05	329	133,538.00
R2037	On 02/02/2023	Bond Future	11.10	Call	655.43000	0.65543		792.78000	0.79278	655.430	16.03	0.24	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,502.19000	1.50219	1,339.84000	1.33984	1,502.190		17.43	0.39	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.86778	79.72159		11.77890	80.21750		17.58	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,407.00000	1.40700	1,563.47000	1.56347	1,407.000		16.57	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,548.20000	1.54820	1,715.06000	1.71506	1,548.200		16.65	0.31	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,314.97000	3.31497	3,580.78000	3.58078	3,314.970		17.63	0.50	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	3,386.98000	3.38698	3,176.56000	3.17656	3,386.980		17.87	0.46	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	877.42000	0.87742		812.54000	0.81254	877.420	20.65	0.15	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.99520	77.10274		11.90273	77.60912		17.63	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.11191	78.72687		12.01587	79.24411		15.48	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.25188	76.05262		12.15199	76.58008		15.06	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			11.81306	79.74776		11.70710	80.39559		18.04	0.00	16,747,029.60	210	131,578.00
R2040	On 02/02/2023	Bond Future	10.21	Call	49.91000	0.04991		73.25000	0.07325	49.910	16.53	0.03	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	433.88000	0.43388		562.70000	0.56270	433.880	16.79	0.16	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	740.76000	0.74076		928.18000	0.92818	740.760	17.08	0.24	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,593.20000	1.59320	1,379.84000	1.37984	1,593.200	18.64	0.38	0.00	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,205.65000	1.20565	1,036.60000	1.03660	1,205.650	19.03	0.31	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.94089	81.31363		11.83081	81.97473		18.62	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	493.75000	0.49375	583.72000	0.58372	493.750	17.29	0.12	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,053.98000	1.05398	1,214.95000	1.21495	1,053.980	17.32	0.22	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,322.44000	1.32244	1,512.46000	1.51246	1,322.440	17.33	0.26	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,503.64000	1.50364	1,711.69000	1.71169	1,503.640	17.36	0.29	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,481.14000	2.48114	2,769.10000	2.76910	2,481.140	17.86	0.40	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,504.80000	3.50480	3,229.48000	3.22948	3,504.800	18.70	0.45	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,027.76000	2.02776	1,852.51000	1.85251	2,027.760	19.92	0.29	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,219.16000	1.21916	1,107.42000	1.10742	1,219.160	21.02	0.19	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.06412	78.47703		11.94970	79.15203		18.73	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.17666	80.13022		12.05795	80.81962		16.72	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.31102	77.23373		12.18766	77.93677		16.34	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			11.76251	76.88150		11.66161	77.51251		19.06	0.00	7,534,387.00	98	83,188.00
R2044	On 02/02/2023	Bond Future	10.75	Call	279.40000	0.27940	369.29000	0.36929	279.400	17.45	0.11	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	539.47000	0.53947	684.72000	0.68472	539.470	17.80	0.19	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	680.97000	0.68097	851.83000	0.85183	680.970	17.93	0.23	0.00	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,073.46000	2.07346	2,415.46000	2.41546	2,073.460	18.96	0.49	0.00	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	2,309.02000	2.30902	2,033.80000	2.03380	2,309.020	19.06	0.49	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,652.63000	1.65263	1,441.40000	1.44140	1,652.630	19.56	0.39	0.00	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.88134	78.39112		11.77662	79.03504		19.69	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,329.87000	4.32987	4,024.60000	4.02460	4,329.870	19.69	0.51	0.00	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,609.61000	3.60961	3,344.09000	3.34409	3,609.610	20.12	0.45	0.00	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,003.61000	3.00361	2,774.46000	2.77446	3,003.610	20.56	0.39	0.00	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.99539	75.61965		11.88666	76.27710		19.83	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.09898	77.21274		11.98632	77.88414		18.19	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.22259	74.38273		12.10563	75.06751		17.98	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			11.62692	80.56840		11.52596	81.22321		18.67	0.00	161,136.80	2	247,671.00
R2048	On 02/02/2023	Bond Future	11.00	Call	758.19000	0.75819	944.43000	0.94443	758.190	17.77	0.24	0.00	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,270.12000	2.27012	2,635.17000	2.63517	2,270.120	18.87	0.50	0.00	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.73668	77.68998		11.63196	78.35814		20.40	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.84223	79.24966		11.73359	79.93182		19.44	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.93932	76.49448		11.82677	77.19119		18.13	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			12.05265	78.06756		11.93592	78.77808		16.80	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			11.54899	66.82152		11.46354	67.24383		17.10	0.00	0.00	0	25,765.00
R209	On 04/05/2023	Bond Future			11.66720	64.98095		11.57855	65.41199		18.52	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	447.84000	0.44784		513.20000	0.51320	447.840	17.20	0.13	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,912.45000	4.91245		4,644.35000	4.64435	4,912.450	17.51	0.65	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,599.05000	2.59905		2,820.91000	2.82091	2,599.050	18.13	0.48	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,579.67000	1.57967		1,467.70000	1.46770	1,579.670	19.75	0.29	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.77608	66.31717		11.68419	66.75727		17.63	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.88360	64.56102		11.78833	65.01050		16.20	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			12.00918	65.85743		11.91039	66.31582		14.95	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			221.89206	221.89206		220.03334	220.03334			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			223.21474	223.21474		221.32090	221.32090			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			227.85387	227.85387		225.92148	225.92148			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			229.52796	229.52796		227.55703	227.55703			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.19286	234.19286		232.18143	232.18143			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			10.90514	82.49427		10.86567	82.67405		11.49	0.00	218,197,344.15	2,645	36,344.00
R213	On 02/02/2023	Bond Future	9.16	Call	2.93000	0.00293		3.91000	0.00391	2.930	9.21	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,326.52000	4.32652		4,168.03000	4.16803	4,326.520	9.32	0.91	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,976.53000	2.97653		2,846.96000	2.84696	2,976.530	10.04	0.78	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	502.35000	0.50235		560.61000	0.56061	502.350	10.20	0.26	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	198.22000	0.19822		188.60000	0.18860	198.220	14.01	0.09	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.03199	80.56078		10.99062	80.74459		13.10	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.14981	82.21683		11.10645	82.40471		12.39	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.27157	80.39303		11.22611	80.58502		11.05	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.42500	82.00814		11.37731	82.20382		10.22	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			11.65586	64.34799		11.54993	64.89654		18.67	0.00	5,984,363.07	93	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	433.65000	0.43365		558.62000	0.55862	433.650	17.30	0.19	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	1,695.53000	1.69553		1,993.59000	1.99359	1,695.530	18.39	0.49	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.76367	62.31218		11.65402	62.87190		20.34	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.86412	63.59323		11.75063	64.16471		19.40	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	11.96529	61.63148		11.84786	62.21505		18.43	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.08576	62.86925		11.96408	63.46444		17.08	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
<b>Total for Derivatives :</b>											<b>574,831,240.76</b>	<b>6,360</b>	<b>1 565 950.00</b>
<b>Grand Total:</b>											<b>574,831,240.76</b>	<b>6,360</b>	<b>1 565 950.00</b>