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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2022

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	855.94800	855.94800	855.64200	855.64200				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	872.61800	872.61800	872.31100	872.31100				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	890.68900	890.68900	890.37900	890.37900				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	909.07400	909.07400	908.75800	908.75800				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	927.56500	927.56500	927.24200	927.24200				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	990.41000	990.41000	990.56700	990.56700				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,009.69900	1,009.69900	1,009.86500	1,009.86500				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,030.60900	1,030.60900	1,030.78300	1,030.78300				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,051.88200	1,051.88200	1,052.06000	1,052.06000				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,073.27800	1,073.27800	1,073.45800	1,073.45800				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	864.04900	864.04900	864.45100	864.45100				0.00	0.00	0	111.00
ALBI	On 04/05/2023	Index Future	880.87700	880.87700	881.29100	881.29100				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	899.11900	899.11900	899.54600	899.54600				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	917.67800	917.67800		918.11400	918.11400			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	936.34400	936.34400		936.78800	936.78800			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	12.26693	75.12799		12.25873	75.16633			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.43104	72.81461		12.42241	72.85408			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.58161	74.34029		12.57253	74.38096			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.74460	72.09614		12.73512	72.13769			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.92582	73.57641		12.91595	73.61867			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	12.52702	73.38811		12.51858	73.43419			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.67670	70.57185		12.66784	70.61925			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.81075	72.05158		12.80148	72.10031			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.95487	69.29252		12.94521	69.34234			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.10673	70.71435		13.09671	70.76504			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	851.91000	851.91000		852.31700	852.31700			0.00	0.00	0	848.00
GOVI	On 04/05/2023	GOVI	868.50100	868.50100		868.92100	868.92100			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	886.48700	886.48700		886.91900	886.91900			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	904.78500	904.78500		905.22700	905.22700			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	923.18900	923.18900		923.63800	923.63800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.81627	165.81627		165.82959	165.82959			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.08486	169.08486		169.09935	169.09935			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.88150	170.88150		170.89706	170.89706			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.44725	174.44725		174.46321	174.46321			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.24517	176.24517		176.26117	176.26117			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	119.59578	119.59578		119.32796	119.32796			0.00	0.00	0	1,476.00
I2029	On 04/05/2023	Bond Future	120.65772	120.65772		120.38533	120.38533			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	123.18423	123.18423		122.90667	122.90667			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	124.42548	124.42548		124.14218	124.14218			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.98290	126.98290		126.69358	126.69358			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	113.97324	113.97324		113.97845	113.97845			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	114.83376	114.83376		114.83958	114.83958			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.23816	117.23816		117.24466	117.24466			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.26452	118.26452		118.27116	118.27116			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.69536	120.69536		120.70201	120.70201			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	126.59586	126.59586		126.60213	126.60213			0.00	0.00	0	4,123.00
I2038	On 04/05/2023	Bond Future	129.09149	129.09149		129.09838	129.09838			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	129.83293	129.83293		129.84072	129.84072			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.54223	132.54223		132.55017	132.55017			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.25500	133.25500		133.26291	133.26291			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	114.12697	114.12697		113.31574	113.31574			0.00	0.00	0	13,685.00
I2046	On 04/05/2023	Bond Future	114.34115	114.34115		113.51443	113.51443			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	116.73572	116.73572		115.89223	115.89223			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.08294	117.08294		116.22202	116.22202			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.48910	119.48910		118.61009	118.61009			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	114.62751	114.62751		114.53062	114.53062			0.00	0.00	0	10,717.00
I2050	On 04/05/2023	Bond Future	116.88689	116.88689		116.78880	116.78880			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	117.15358	117.15358		117.05378	117.05378			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	119.59811	119.59811		119.49655	119.49655			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	119.81556	119.81556		119.71155	119.71155			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	320.70500	320.70500		320.30500	320.30500			0.00	0.00	0	671.00
I GOV	On 04/05/2023	Index Future	327.03000	327.03000		326.62400	326.62400			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	333.87900	333.87900		333.46600	333.46600			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	340.84600	340.84600		340.42400	340.42400			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	347.85300	347.85300		347.42200	347.42200			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.33500	92.66500		7.33000	92.67000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.67000	92.33000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.70000	92.30000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.82000	92.18000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.82500	92.17500		7.84500	92.15500			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 21/06/2023	Jibar Tradeable Future			7.85500	92.14500		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.86000	92.14000		7.89500	92.10500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.87500	92.12500		7.91500	92.08500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.85500	92.14500		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.84000	92.16000		7.89000	92.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.84000	92.16000		7.88000	92.12000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.83000	92.17000		7.87500	92.12500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.76662	106.94714		8.77805	106.90903		5.64	0.00	534,735.70	5	72,575.00
R186	On 04/05/2023	Bond Future			8.84208	109.02886		8.85428	108.99060		5.80	0.00	0.00	0	12,216.00
R186	On 03/08/2023	Bond Future			8.88146	105.98010		8.89457	105.94154		5.52	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.92764	108.16800		8.94197	108.12869		4.83	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,275.32000	2.27532	2,240.65000	2.24065	2,275.320	4.90	0.56	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	747.28000	0.74728	748.57000	0.74857	747.280	5.57	0.23	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.99552	105.06067		9.01136	105.02041		4.47	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			328.47101	328.47101		328.49310	328.49310			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			334.94525	334.94525		334.96952	334.96952			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			332.89184	332.89184		332.91813	332.91813			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			339.83846	339.83846		339.86541	339.86541			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			246.11578	246.11578		246.12741	246.12741			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			250.96686	250.96686		250.97981	250.97981			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			251.40556	251.40556		251.42019	251.42019			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			256.65174	256.65174		256.66668	256.66668			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			256.97341	256.97341		256.98815	256.98815			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			10.20929	89.31010		10.20558	89.32703		10.14	0.00	0.00	0	92,379.00
R2030	On 02/02/2023	Bond Future	8.81	Call	0.56000	0.00056	3.03000	0.00303	0.560	6.93	0.00	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	4.13000	0.00413	13.50000	0.01350	4.130	6.91	0.01	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	2,761.38000	2.76138	2,743.42000	2.74342	2,761.380	8.37	0.84	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	420.05000	0.42005	408.70000	0.40870	420.050	8.93	0.26	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	1,841.16000	1.84116	1,808.16000	1.80816	1,841.160	9.26	0.67	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	214.62000	0.21462	189.82000	0.18982	214.620	12.31	0.12	0.00	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	5,165.84000	5.16584	5,163.72000	5.16372	5,165.840	12.70	0.92	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,959.30000	5.95930	5,962.64000	5.96264	5,959.300	13.08	0.94	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.32736	91.04925	10.32335	91.06700		10.90	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	514.07000	0.51407	569.59000	0.56959	514.070	10.70	0.17	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,040.49000	1.04049	1,079.37000	1.07937	1,040.490	10.60	0.29	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,161.38000	1.16138	1,202.09000	1.20209	1,161.380	10.61	0.32	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,323.77000	1.32377	1,364.90000	1.36490	1,323.770	10.63	0.35	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,704.18000	1.70418	1,733.10000	1.73310	1,704.180	10.74	0.42	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,616.30000	2.61630	2,634.76000	2.63476	2,616.300	11.04	0.54	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,207.98000	3.20798	3,223.03000	3.22303	3,207.980	11.24	0.60	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	938.49000	0.93849	932.93000	0.93293	938.490	11.92	0.24	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	715.67000	0.71567	710.42000	0.71042	715.670	12.22	0.19	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	473.35000	0.47335	470.16000	0.47016	473.350	12.65	0.13	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	277.19000	0.27719	297.83000	0.29783	277.190	12.87	0.08	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	252.24000	0.25224	271.73000	0.27173	252.240	12.87	0.08	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.43046	88.92748	10.42614	88.94602		10.89	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,937.33000	2.93733	2,929.06000	2.92906	2,937.330	10.82	0.51	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,526.83000	3.52683	3,513.38000	3.51338	3,526.830	11.01	0.57	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	658.45000	0.65845	651.77000	0.65177	658.450	12.74	0.14	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	494.47000	0.49447	509.40000	0.50940	494.470	12.74	0.11	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.53310	90.76339	10.52853	90.78240		9.50	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.65425	88.60287	10.64947	88.62210		8.85	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			10.81277	88.27257	10.80917	88.29111		12.22	0.00	0.00	0	112,056.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.84000	0.00084	2.70000	0.00270	0.840	8.70	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	2.73000	0.00273	7.07000	0.00707	2.730	8.74	0.00	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	57.57000	0.05757	67.94000	0.06794	57.570	9.44	0.05	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,661.42000	3.66142	3,637.71000	3.63771	3,661.420	10.34	0.86	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	273.27000	0.27327	264.14000	0.26414	273.270	10.56	0.17	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	371.63000	0.37163	358.40000	0.35840	371.630	10.83	0.21	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,333.69000	2.33369	2,293.98000	2.29398	2,333.690	11.47	0.68	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,080.64000	1.08064	1,054.78000	1.05478	1,080.640	11.98	0.43	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	504.82000	0.50482	470.53000	0.47053	504.820	14.05	0.21	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	462.23000	0.46223	429.64000	0.42964	462.230	14.18	0.19	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	250.57000	0.25057	227.17000	0.22717	250.570	14.97	0.11	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	44.79000	0.04479	37.69000	0.03769	44.790	16.86	0.02	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.93537	85.83087	10.93152	85.85023		13.60	0.00	0.00	0	66,415.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,016.77000	2.01677	2,113.51000	2.11351	2,016.770	13.21	0.42	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,057.65000	4.05765	4,135.83000	4.13583	4,057.650	14.05	0.63	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	241.17000	0.24117	284.63000	0.28463	241.170	16.10	0.06	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.04156	87.60931	11.03745	87.62951		13.15	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,153.68000	6.15368	6,211.72000	6.21172	6,153.680	14.12	0.69	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			11.15637	85.25738		11.15207	85.27802		12.20	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.28409	86.98952		11.27962	87.01045		10.72	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			11.31030	88.09221		11.29659	88.17110		14.88	0.00	0.00	0	145,700.00
R2035	On 02/02/2023	Bond Future	9.81	Call	20.72000	0.02072		28.04000	0.02804	20.720	13.61	0.01	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	28.82000	0.02882		38.22000	0.03822	28.820	13.60	0.02	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	132.07000	0.13207		157.16000	0.15716	132.070	13.65	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	393.81000	0.39381		424.27000	0.42427	393.810	14.02	0.18	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,276.70000	4.27670	4,229.26000	4.22926	4,276.700		14.04	0.81	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,077.15000	1.07715	1,120.31000	1.12031	1,077.150		14.57	0.37	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,556.72000	2.55672	2,521.48000	2.52148	2,556.720		14.58	0.62	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	553.69000	0.55369	545.89000	0.54589	553.690		16.05	0.20	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	41.65000	0.04165	42.00000	0.04200	41.650		17.97	0.02	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.43305	85.30370		11.41871	85.38460		16.46	0.00	0.00	0	104,314.00
R2035	On 04/05/2023	Bond Future	9.85	Call	496.97000	0.49697	531.98000	0.53198	496.970		15.27	0.13	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,085.11000	1.08511	1,139.44000	1.13944	1,085.110		15.30	0.24	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,365.34000	1.36534	1,408.93000	1.40893	1,365.340		15.40	0.29	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,607.42000	2.60742	2,629.31000	2.62931	2,607.420		16.01	0.45	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,442.75000	1.44275	1,398.03000	1.39803	1,442.750		17.88	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	779.00000	0.77900	751.17000	0.75117	779.000		18.91	0.15	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.54288	87.07073		11.52789	87.15373		15.83	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.66332	84.36242		11.64771	84.44717		14.87	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.79889	86.07662		11.78265	86.16293		13.33	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			11.51200	79.46744		11.50331	79.51783		16.86	0.00	0.00	0	133,641.00
R2037	On 02/02/2023	Bond Future	11.10	Call	789.30000	0.78930	819.26000	0.81926	789.300		16.18	0.30	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	837.91000	0.83791	828.76000	0.82876	837.910		17.72	0.28	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.63770	81.01503		11.62860	81.06684		17.75	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,682.86000	1.68286	1,731.96000	1.73196	1,682.860		16.71	0.33	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,847.71000	1.84771	1,898.40000	1.89840	1,847.710		16.79	0.35	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,857.04000	3.85704	3,920.00000	3.92000	3,857.040		17.80	0.56	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	2,688.06000	2.68806	2,699.44000	2.69944	2,688.060		18.05	0.40	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	613.88000	0.61388	624.03000	0.62403	613.880		20.86	0.12	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.75378	78.43517		11.74425	78.48846		18.01	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.86728	80.05453		11.85737	80.10902		16.08	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.99393	77.42572		11.98365	77.48119		15.24	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			11.58004	81.18344		11.55605	81.33356		17.86	0.00	81,183.44	1	142,936.00
R2040	On 02/02/2023	Bond Future	10.21	Call	41.28000	0.04128	54.79000	0.05479	41.280		16.32	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	515.50000	0.51550	562.07000	0.56207	515.500	16.92	0.20	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	912.34000	0.91234	971.16000	0.97116	912.340	17.30	0.31	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	872.58000	0.87258	836.37000	0.83637	872.580	18.97	0.27	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	609.98000	0.60998	583.58000	0.58358	609.980	19.36	0.20	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.70118	82.76447	11.67622	82.91794		18.81	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	606.27000	0.60627	648.81000	0.64881	606.270	17.45	0.14	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,287.18000	1.28718	1,356.13000	1.35613	1,287.180	17.48	0.26	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,641.93000	1.64193	1,720.52000	1.72052	1,641.930	17.67	0.31	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,874.85000	1.87485	1,958.71000	1.95871	1,874.850	17.80	0.34	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,031.18000	3.03118	3,138.17000	3.13817	3,031.180	18.38	0.46	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	2,827.22000	2.82722	2,798.94000	2.79894	2,827.220	19.31	0.39	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,574.56000	1.57456	1,561.97000	1.56197	1,574.560	20.56	0.24	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	913.65000	0.91365	907.65000	0.90765	913.650	21.66	0.15	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.81302	79.97037	11.78703	80.12749		19.14	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.92190	81.62154	11.89495	81.78191		17.11	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.04298	78.77414	12.01501	78.93764		16.26	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			11.58708	77.98421	11.57827	78.04029		18.98	0.00	6,394,705.22	82	79,400.00
R2044	On 02/02/2023	Bond Future	10.75	Call	280.09000	0.28009	293.89000	0.29389	280.090	17.68	0.13	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	574.77000	0.57477	597.12000	0.59712	574.770	18.03	0.22	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	742.51000	0.74251	764.90000	0.76490	742.510	18.21	0.26	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,388.55000	2.38855	2,416.97000	2.41697	2,388.550	19.39	0.57	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	1,547.39000	1.54739	1,520.84000	1.52084	1,547.390	19.49	0.41	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,022.45000	1.02245	1,002.16000	1.00216	1,022.450	20.01	0.30	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.70144	79.50295	11.69223	79.56060		20.00	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,655.70000	3.65570	3,647.23000	3.64723	3,655.700	20.00	0.46	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,004.90000	3.00490	2,999.84000	2.99984	3,004.900	20.44	0.40	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,467.24000	2.46724	2,461.35000	2.46135	2,467.240	20.90	0.34	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.80673	76.76653	11.79711	76.82579		20.39	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.90887	78.35154	11.89891	78.41199		18.28	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.02213	75.56285	12.01181	75.62444		17.37	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			11.42273	81.90296	11.40873	81.99595		18.61	0.00	0.00	0	247,738.00
R2048	On 02/02/2023	Bond Future	11.00	Call	851.39000	0.85139	921.15000	0.92115	851.390	17.68	0.29	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,677.60000	2.67760	2,781.05000	2.78105	2,677.600	18.81	0.60	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.52700	79.03823	11.51242	79.13354		20.73	0.00	0.00	0	10,946.00
R2048	On 03/08/2023	Bond Future			11.62291	80.63800	11.60775	80.73562		20.01	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.71732	77.87968	11.70161	77.97941		19.43	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.81944	79.49905	11.80318	79.60066		17.91	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			11.30215	68.05210		11.29334	68.09663		16.87	0.00	0.00	0	31,504.00
R209	On 04/05/2023	Bond Future			11.41352	66.22526		11.40432	66.27102		18.62	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	556.37000	0.55637		587.53000	0.58753	556.370	17.28	0.16	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,054.46000	4.05446		4,064.25000	4.06425	4,054.460	17.87	0.59	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,166.19000	3.16619		3,227.67000	3.22767	3,166.190	18.62	0.55	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,191.74000	1.19174		1,208.85000	1.20885	1,191.740	20.30	0.24	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.51117	67.59745		11.50158	67.64446		17.96	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.61471	65.84101		11.60476	65.88906		16.82	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.72705	67.17871		11.71676	67.22762		15.13	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			221.34825	221.34825		221.36246	221.36246			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			222.62565	222.62565		222.64146	222.64146			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			227.28761	227.28761		227.30471	227.30471			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			228.86421	228.86421		228.88171	228.88171			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			233.56778	233.56778		233.58532	233.58532			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			10.61324	83.83622		10.61475	83.82920		11.35	0.00	0.00	0	38,255.00
R213	On 02/02/2023	Bond Future	9.16	Call	0.46000	0.00046		2.08000	0.00208	0.460	7.67	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,085.95000	3.08595		3,077.33000	3.07733	3,085.950	9.75	0.84	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	1,943.74000	1.94374		1,913.87000	1.91387	1,943.740	10.88	0.65	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	871.88000	0.87188		831.07000	0.83107	871.880	11.13	0.40	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	81.09000	0.08109		69.21000	0.06921	81.090	15.46	0.04	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.72974	81.91629		10.73122	81.90958		12.68	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.83070	83.61288		10.83215	83.60647		12.29	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.94508	81.78510		10.94660	81.77855		11.15	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.07770	83.44728		11.07932	83.44049		9.83	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			11.45061	65.41785		11.44176	65.46463		18.55	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	497.50000	0.49750		541.32000	0.54132	497.500	17.49	0.23	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	2,050.45000	2.05045		2,120.71000	2.12071	2,050.450	18.75	0.59	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.55331	63.39306		11.54409	63.44112		20.60	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.64461	64.70619		11.63502	64.75553		19.89	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	11.74332	62.74197		11.73339	62.79239		18.75	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.85279	64.01686		11.84253	64.06818		16.90	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 :											7,010,624.36	88	1 579 047.00
Grand Total:											7,010,624.36	88	1 579 047.00