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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2022

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	855.45000	855.45000		853.91400	853.91400			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	871.91300	871.91300		870.35300	870.35300			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	889.75300	889.75300		888.16400	888.16400			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	907.65900	907.65900		906.03800	906.03800			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	925.84800	925.84800		924.19300	924.19300			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	989.93500	989.93500		986.09200	986.09200			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,008.98700	1,008.98700		1,005.07500	1,005.07500			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,029.63100	1,029.63100		1,025.64300	1,025.64300			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,050.35300	1,050.35300		1,046.28400	1,046.28400			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,071.40000	1,071.40000		1,067.24900	1,067.24900			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	863.38200	863.38200		859.82500	859.82500			0.00	0.00	0	111.0
ALBI	On	04/05/2023	Index Future	879.99900	879.99900		876.37700	876.37700			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	898.00400	898.00400		894.31100	894.31100			0.00	0.00	0	0.0

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ALBI	On 02/11/2023	Index Future		916.07600	916.07600		912.30900	912.30900			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		934.43300	934.43300		930.58900	930.58900			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.28105	75.06205		12.34403	74.76892			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.44935	72.73097		12.51493	72.43249			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.60469	74.23705		12.67300	73.93269			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.77731	71.95303		12.84861	71.64245			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.96508	73.40867		13.03961	73.09170			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.54762	73.27583		12.61535	72.90876			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future		12.70118	70.44115		12.77164	70.06722			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.83950	71.90079		12.91267	71.51947			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.99204	69.10140		13.06825	68.71225			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.14955	70.49844		13.22890	70.10130			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		851.26800	851.26800		847.74000	847.74000			0.00	0.00	0	848.0
GOVI	On 04/05/2023	GOVI		867.65200	867.65200		864.06000	864.06000			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		885.40400	885.40400		881.74200	881.74200			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		903.22300	903.22300		899.48700	899.48700			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		921.32200	921.32200		917.51100	917.51100			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		166.19033	166.19033		165.85503	165.85503			0.00	0.00	0	6,568.0
I2025	On 04/05/2023	Bond Future		169.42905	169.42905		169.08805	169.08805			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		171.19089	171.19089		170.84414	170.84414			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		174.67480	174.67480		174.32090	174.32090			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.42337	176.42337		176.06364	176.06364			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future		120.48811	120.48811		119.58964	119.58964			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future		121.54077	121.54077		120.62548	120.62548			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		124.05610	124.05610		123.12244	123.12244			0.00	0.00	0	0.0

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		125.25107	125.25107		124.29898	124.29898			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		127.78756	127.78756		126.81607	126.81607			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		116.74193	116.74193		114.78496	114.78496			0.00	0.00	0	7,312.0
I2033	On 04/05/2023	Bond Future		117.63107	117.63107		115.63645	115.63645			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		120.06538	120.06538		118.03004	118.03004			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		121.08849	121.08849		119.01223	119.01223			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		123.54079	123.54079		121.42228	121.42228			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future		129.09184	129.09184		127.52269	127.52269			0.00	44,020,317.44	341	3,782.0
I2038	On 04/05/2023	Bond Future		131.60777	131.60777		130.00859	130.00859			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future		132.36896	132.36896		130.73800	130.73800			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		135.06281	135.06281		133.39835	133.39835			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		135.78513	135.78513		134.08867	134.08867			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future		116.25051	116.25051		115.13353	115.13353			0.00	0.00	0	13,685.0
I2046	On 04/05/2023	Bond Future		116.48054	116.48054		115.34260	115.34260			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future		118.89141	118.89141		117.73035	117.73035			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		119.22138	119.22138		118.03794	118.03794			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		121.63530	121.63530		120.42763	120.42763			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future		117.01996	117.01996		115.76088	115.76088			0.00	34,052,808.36	291	10,426.0
I2050	On 04/05/2023	Bond Future		119.30029	119.30029		118.01720	118.01720			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future		119.58808	119.58808		118.27956	118.27956			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		122.02164	122.02164		120.68648	120.68648			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		122.25086	122.25086		120.89022	120.89022			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future		325.38000	325.38000		322.42800	322.42800			0.00	0.00	0	671.0
IGOV	On 04/05/2023	Index Future		331.72200	331.72200		328.71400	328.71400			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future		338.58800	338.58800		335.51800	335.51800			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		345.47900	345.47900		342.34700	342.34700			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		352.47700	352.47700		349.28100	349.28100			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.29000	92.71000		7.28500	92.71500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.71500	92.28500		7.72500	92.27500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.83000	92.17000		7.84000	92.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future		7.87500	92.12500		7.87000	92.13000			0.00	0.00	0	0.0

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			7.89500	92.10500			7.89000	92.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.91000	92.09000			7.92000	92.08000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.89000	92.11000			7.88000	92.12000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.85500	92.14500			7.84000	92.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.85000	92.15000			7.84500	92.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.84000	92.16000			7.83500	92.16500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.93000	92.07000			7.93000	92.07000			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.78708	106.87893			8.84482	106.68672		5.59	0.00	3,206,367.90	30	73,869.0
R186	On 04/05/2023	Bond Future			8.87189	108.93540			8.93432	108.74000		5.73	0.00	0.00	0	12,216.0
R186	On 03/08/2023	Bond Future			8.92277	105.85865			8.99056	105.65974		5.42	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.99305	107.98869			9.06726	107.78573		4.84	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,160.97000	2.16097		2,049.07000	2.04907	2,160.970		4.92	0.54	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	773.63000	0.77363		820.62000	0.82062	773.630		5.59	0.23	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.08012	104.84585			9.16192	104.63867		4.46	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.67874	328.67874			328.52460	328.52460			0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			335.08367	335.08367			334.92810	334.92810			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			332.95109	332.95109			332.79574	332.79574			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.72661	339.72661			339.56789	339.56789			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			250.52512	250.52512			247.64467	247.64467			0.00	0.00	0	5,950.0
R202	On 04/05/2023	Bond Future			255.40694	255.40694			252.47173	252.47173			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			255.87639	255.87639			252.88257	252.88257			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			261.08364	261.08364			258.02862	258.02862			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			261.41554	261.41554			258.30204	258.30204			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000			100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.21697	89.27507			10.28970	88.94417		10.04	0.00	0.00	0	92,379.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.04000	0.00004		0.09000	0.00009	0.040		6.38	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	0.67000	0.00067		1.03000	0.00103	0.670		6.38	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	2,722.32000	2.72232		3,037.01000	3.03701	2,722.320		8.07	0.87	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	316.71000	0.31671		273.24000	0.27324	316.710		8.71	0.23	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	1,758.44000	1.75844		2,022.85000	2.02285	1,758.440		9.08	0.69	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	158.49000	0.15849		202.52000	0.20252	158.490		12.33	0.10	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	11.35	Call	5,086.55000	5.08655	4,786.17000	4.78617	5,086.550	12.74	0.93	0.00	0	5,000.0		
R2030	On 02/02/2023	Bond Future	11.55	Call	5,890.73000	5.89073	5,580.24000	5.58024	5,890.730	13.13	0.96	0.00	0	5,000.0		
R2030	On 04/05/2023	Bond Future			10.34000	90.99332	10.41634	90.65649		10.77	0.00	0.00	0	0.0		
R2030	On 04/05/2023	Bond Future	9.03	Call	470.40000	0.47040	419.60000	0.41960	470.400	10.73	0.16	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	9.58	Call	939.42000	0.93942	885.69000	0.88569	939.420	10.42	0.28	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	9.67	Call	1,055.61000	1.05561	995.20000	0.99520	1,055.610	10.43	0.31	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	9.78	Call	1,210.64000	1.21064	1,143.38000	1.14338	1,210.640	10.45	0.34	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	10.00	Call	1,565.96000	1.56596	1,494.72000	1.49472	1,565.960	10.48	0.41	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	10.42	Call	2,452.51000	2.45251	2,354.03000	2.35403	2,452.510	10.72	0.54	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	10.65	Call	3,038.27000	3.03827	2,920.30000	2.92030	3,038.270	10.89	0.61	0.00	0	350.0		
R2030	On 04/05/2023	Bond Future	11.34	Put	834.12000	0.83412	987.27000	0.98727	834.120	11.53	0.23	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	11.62	Put	621.85000	0.62185	749.65000	0.74965	621.850	11.82	0.18	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	12.04	Put	397.82000	0.39782	491.90000	0.49190	397.820	12.25	0.12	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	12.50	Put	242.35000	0.24235	285.50000	0.28550	242.350	12.73	0.08	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	12.57	Put	219.41000	0.21941	259.45000	0.25945	219.410	12.73	0.07	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future			10.44897	88.84811	10.52927	88.50479		10.84	0.00	0.00	0	0.0		
R2030	On 03/08/2023	Bond Future	10.40	Call	2,835.96000	2.83596	2,686.08000	2.68608	2,835.960	10.77	0.51	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	10.65	Call	3,419.32000	3.41932	3,251.34000	3.25134	3,419.320	10.95	0.56	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future	12.59	Put	630.95000	0.63095	692.04000	0.69204	630.950	12.69	0.14	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	12.89	Put	470.52000	0.47052	519.52000	0.51952	470.520	12.69	0.11	0.00	0	350.0		
R2030	On 02/11/2023	Bond Future			10.56380	90.63578	10.64835	90.28553		9.54	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future			10.69348	88.44529	10.78278	88.08789		8.76	0.00	0.00	0	0.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 02/02/2023	Bond Future			10.82482	88.21056	10.89748	87.83787		12.08	0.00	0.00	0	112,020.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	0.09000	0.00009	0.15000	0.00015	0.090	8.15	0.00	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	0.41000	0.00041	0.62000	0.00062	0.410	8.19	0.00	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	14.71000	0.01471	24.50000	0.02450	14.710	8.30	0.02	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	3,598.46000	3.59846	4,002.08000	4.00208	3,598.460	8.99	0.92	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	125.74000	0.12574	159.23000	0.15923	125.740	9.24	0.11	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.30	Call	196.87000	0.19687	229.50000	0.22950	196.870	9.58	0.15	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	2,171.51000	2.17151	2,552.37000	2.55237	2,171.510	10.41	0.72	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	828.98000	0.82898	804.49000	0.80449	828.980	11.00	0.40	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.45	Put	362.58000	0.36258	506.47000	0.50647	362.580	13.36	0.18	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.50	Put	327.03000	0.32703	460.21000	0.46021	327.030	13.50	0.17	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	158.10000	0.15810	235.34000	0.23534	158.100	14.36	0.09	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	20.31000	0.02031	34.55000	0.03455	20.310	16.37	0.01	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			10.95182	85.74823	11.02762	85.36875		13.48	0.00	0.00	0	66,415.0		
R2032	On 04/05/2023	Bond Future	10.62	Call	1,885.88000	1.88588	1,767.22000	1.76722	1,885.880	13.09	0.41	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	11.37	Call	3,909.30000	3.90930	3,706.68000	3.70668	3,909.300	13.93	0.63	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	13.43	Put	212.94000	0.21294	247.15000	0.24715	212.940	16.00	0.06	0.00	0	400.0		
R2032	On 03/08/2023	Bond Future			11.06304	87.50383	11.14211	87.11703		13.20	0.00	0.00	0	2,600.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	5,974.58000	5.97458	5,772.72000	5.77272	5,974.580	13.90	0.69	0.00	0	5,000.0		

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			11.18819		85.10487		11.27088	84.71023		12.21	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.32289		86.80819		11.40945	86.40550		10.57	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future			11.32187		88.02573		11.39453	87.60988		14.64	0.00	0.00	0	145,700.0
R2035	On 02/02/2023	Bond Future	9.81	Call	8.20000		0.00820		7.56000	0.00756	8.200	13.38	0.01	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	12.22000		0.01222		11.17000	0.01117	12.220	13.37	0.01	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	74.41000		0.07441		67.53000	0.06753	74.410	13.36	0.05	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	259.03000		0.25903		244.51000	0.24451	259.030	13.50	0.14	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,203.81000		4.20381		4,603.62000	4.60362	4,203.810	13.53	0.85	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	849.66000		0.84966		790.63000	0.79063	849.660	13.97	0.35	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,394.13000		2.39413		2,749.15000	2.74915	2,394.130	13.99	0.65	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	404.89000		0.40489		551.29000	0.55129	404.890	15.42	0.18	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	17.78000		0.01778		32.04000	0.03204	17.780	17.37	0.01	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.44847		85.21682		11.52395	84.79342		16.26	0.00	0.00	0	104,314.0
R2035	On 04/05/2023	Bond Future	9.85	Call	420.24000		0.42024		398.61000	0.39861	420.240	15.05	0.12	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	965.44000		0.96544		912.34000	0.91234	965.440	15.08	0.23	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,232.21000		1.23221		1,164.19000	1.16419	1,232.210	15.18	0.28	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,441.61000		2.44161		2,312.14000	2.31214	2,441.610	15.81	0.44	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,357.79000		1.35779		1,505.97000	1.50597	1,357.790	17.70	0.25	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	712.56000		0.71256		804.10000	0.80410	712.560	18.74	0.14	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.56272		86.96107		11.64118	86.52938		15.72	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.69210		84.20647		11.77379	83.76608		14.81	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.83370		85.89205		11.91891	85.44269		13.05	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.52909		79.36847		11.59146	79.00884		16.58	0.00	0.00	0	133,641.0
R2037	On 02/02/2023	Bond Future	11.10	Call	608.44000		0.60844		556.90000	0.55690	608.440	15.90	0.27	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	702.44000		0.70244		848.02000	0.84802	702.440	17.44	0.27	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.65861		80.89617		11.72332	80.53000		17.51	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,523.11000		1.52311		1,462.04000	1.46204	1,523.110	16.46	0.32	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,681.70000		1.68170		1,614.10000	1.61410	1,681.700	16.54	0.34	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,654.07000		3.65407		3,512.91000	3.51291	3,654.070	17.56	0.55	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	2,600.56000		2.60056		2,809.46000	2.80946	2,600.560	17.81	0.40	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	555.54000		0.55554		625.33000	0.62533	555.540	20.65	0.11	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.77907		78.29401		11.84626	77.92078		17.86	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.90105		79.86925		11.97084	79.48840		15.99	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.03353		77.21257		12.10614	76.82398		14.89	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.59739		81.07515		11.66477	80.65672		17.56	0.00	0.00	0	138,235.0
R2040	On 02/02/2023	Bond Future	10.21	Call	17.87000		0.01787		16.82000	0.01682	17.870	16.04	0.01	0.00	0	388.0

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	344.09000		0.34409		330.07000	0.33007	344.090	16.29	0.16	0.00	0	388.0
R2040	On 02/02/2023	Bond Future	11.19	Call	675.96000		0.67596		642.65000	0.64265	675.960	16.59	0.27	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.07	Put	688.88000		0.68888		887.97000	0.88797	688.880	18.19	0.25	0.00	0	563.0
R2040	On 02/02/2023	Bond Future	12.27	Put	450.90000		0.45090		604.91000	0.60491	450.900	18.58	0.18	0.00	0	388.0
R2040	On 04/05/2023	Bond Future			11.72218		82.63570		11.79204	82.20965		18.56	0.00	0.00	0	300.0
R2040	On 04/05/2023	Bond Future	10.17	Call	509.01000		0.50901		489.98000	0.48998	509.010	17.18	0.13	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	10.73	Call	1,138.92000		1.13892		1,088.34000	1.08834	1,138.920	17.21	0.24	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	10.92	Call	1,476.01000		1.47601		1,409.19000	1.40919	1,476.010	17.41	0.29	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	11.03	Call	1,699.49000		1.69949		1,622.16000	1.62216	1,699.490	17.54	0.32	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	11.48	Call	2,826.53000		2.82653		2,698.88000	2.69888	2,826.530	18.13	0.45	0.00	0	486.0
R2040	On 04/05/2023	Bond Future	12.05	Put	2,732.38000		2.73238		2,964.39000	2.96439	2,732.380	19.07	0.39	0.00	0	684.0
R2040	On 04/05/2023	Bond Future	12.78	Put	1,483.71000		1.48371		1,639.02000	1.63902	1,483.710	20.32	0.24	0.00	0	388.0
R2040	On 04/05/2023	Bond Future	13.45	Put	838.96000		0.83896		941.42000	0.94142	838.960	21.43	0.15	0.00	0	486.0
R2040	On 03/08/2023	Bond Future			11.83819		79.81868		11.91067	79.38437		18.99	0.00	0.00	0	0.0
R2040	On 02/11/2023	Bond Future			11.95512		81.42456		12.03032	80.98145		17.01	0.00	0.00	0	0.0
R2040	On 01/02/2024	Bond Future			12.08170		78.54866		12.15988	78.09647		15.89	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.60992		77.83915		11.67720	77.41445		18.63	0.00	0.00	0	79,400.0
R2044	On 02/02/2023	Bond Future	10.75	Call	158.69000		0.15869		157.92000	0.15792	158.690	16.98	0.09	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.00	Call	382.96000		0.38296		368.10000	0.36810	382.960	17.34	0.18	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	11.10	Call	518.90000		0.51890		496.98000	0.49698	518.900	17.48	0.22	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.70	Call	2,048.26000		2.04826		1,924.69000	1.92469	2,048.260	18.53	0.56	0.00	0	1,700.0
R2044	On 02/02/2023	Bond Future	11.75	Put	1,350.49000		1.35049		1,639.54000	1.63954	1,350.490	18.63	0.41	0.00	0	2,500.0
R2044	On 02/02/2023	Bond Future	12.00	Put	834.28000		0.83428		1,059.93000	1.05993	834.280	19.15	0.29	0.00	0	4,000.0
R2044	On 04/05/2023	Bond Future			11.72795		79.33741		11.79766	78.90493		19.70	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future	11.75	Put	3,575.53000		3.57553		3,853.28000	3.85328	3,575.530	19.70	0.47	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.00	Put	2,917.90000		2.91790		3,164.42000	3.16442	2,917.900	20.15	0.41	0.00	0	4,115.0
R2044	On 04/05/2023	Bond Future	12.25	Put	2,374.14000		2.37414		2,593.99000	2.59399	2,374.140	20.60	0.35	0.00	0	1,500.0
R2044	On 03/08/2023	Bond Future			11.83739		76.57817		11.90966	76.13723		20.19	0.00	0.00	0	0.0
R2044	On 02/11/2023	Bond Future			11.94733		78.11884		12.02224	77.66899		18.14	0.00	0.00	0	0.0
R2044	On 01/02/2024	Bond Future			12.06600		75.30192		12.14380	74.84288		16.95	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.43102		81.84798		11.50830	81.33876		18.25	0.00	0.00	0	247,738.0
R2048	On 02/02/2023	Bond Future	11.00	Call	661.72000		0.66172		585.14000	0.58514	661.720	17.32	0.26	0.00	0	2,900.0
R2048	On 02/02/2023	Bond Future	11.60	Call	2,432.01000		2.43201		2,196.27000	2.19627	2,432.010	18.45	0.61	0.00	0	2,900.0
R2048	On 04/05/2023	Bond Future			11.53831		78.96444		11.61834	78.44580		20.40	0.00	0.00	0	10,946.0
R2048	On 03/08/2023	Bond Future			11.63767		80.54316		11.72057	80.01430		19.79	0.00	0.00	0	0.0
R2048	On 02/11/2023	Bond Future			11.73903		77.74225		11.82493	77.20268		19.27	0.00	0.00	0	13,000.0
R2048	On 01/02/2024	Bond Future			11.84573		79.33527		11.93483	78.78477		17.67	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0

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			11.31994		67.96231		11.38212	67.64984		16.60	0.00	0.00	0	31,486.0
R209	On 04/05/2023	Bond Future			11.43496		66.11880		11.49933	65.80061		18.38	0.00	0.00	0	2,635.0
R209	On 04/05/2023	Bond Future	10.00	Call	472.99000		0.47299		455.76000	0.45576	472.990	17.03	0.15	0.00	0	500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,007.00000		4.00700	4,249.49000	4.24949	4,007.000		17.62	0.61	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	2,992.58000		2.99258	2,871.98000	2.87198	2,992.580		18.38	0.54	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,123.87000		1.12387	1,236.82000	1.23682	1,123.870		20.08	0.23	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.53671		67.47247		11.60331	67.14813		17.82	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.64837		65.67884		11.71741	65.34796		16.74	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.76614		66.99339		11.83776	66.65574		14.79	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			223.14249		223.14249		222.17743	222.17743			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			224.40544		224.40544		223.42279	223.42279			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			229.04995		229.04995		228.04793	228.04793			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			230.54369		230.54369		229.52300	229.52300			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			235.21218		235.21218		234.17039	234.17039			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future			10.62526		83.78039		10.69799	83.44364		11.24	0.00	0.00	0	38,255.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.03000		0.00003		0.07000	0.00007	0.030	7.07	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,013.08000		3.01308	3,383.65000	3.38365	3,013.080		8.38	0.91	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	1,785.44000		1.78544	2,127.64000	2.12764	1,785.440		9.84	0.69	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	646.70000		0.64670	637.04000	0.63704	646.700		10.14	0.37	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	42.64000		0.04264	67.87000	0.06787	42.640		14.99	0.03	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.74634		81.84108		10.82226	81.49826		12.70	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.85261		83.51604		10.93195	83.16658		12.40	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.97789		81.64382		11.06101	81.28729		11.22	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.11804		83.27843		11.20532	82.91464		9.77	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.47365		65.29631		11.54085	64.94391		18.22	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	353.86000		0.35386	320.28000	0.32028	353.860		17.16	0.19	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	1,810.90000		1.81090	1,659.35000	1.65935	1,810.900		18.42	0.58	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.57987		63.25495		11.64931	62.89612		20.31	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.67511		64.54965		11.74687	64.18379		19.71	0.00	0.00	0	0.0

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	11.78133	62.54957		11.85561	62.17627		18.63	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.89597	63.80161		11.97295	63.42075		16.49	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											81,279,493.70	662	1 574 954.
Grand Total:											81,279,493.70	662	1 574 954.