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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2022

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	854.46900	854.46900		849.68000	849.68000				0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	871.57100	871.57100		866.69400	866.69400				0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	889.09000	889.09000		884.11500	884.11500				0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	907.21800	907.21800		902.14200	902.14200				0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	924.40400	924.40400		919.22900	919.22900				0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	983.95500	983.95500		970.86100	970.86100				0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,003.64900	1,003.64900		990.30100	990.30100				0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,023.82200	1,023.82200		1,010.20700	1,010.20700				0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,044.69700	1,044.69700		1,030.80500	1,030.80500				0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,064.48800	1,064.48800		1,050.32900	1,050.32900				0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	866.68200	866.68200		853.90700	853.90700				0.00	0.00	0	109.00
ALBI	On 04/05/2023	Index Future	884.02900	884.02900		871.00500	871.00500				0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	901.79700	901.79700		888.51300	888.51300				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	920.18500	920.18500		906.63000	906.63000			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	937.61600	937.61600		923.80100	923.80100			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	12.21945	75.35035		12.47630	74.15861			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.37264	73.08228		12.64021	71.86700			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.53071	74.56868		12.80973	73.32879			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.69568	72.31090		12.98686	71.04548			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.89933	73.68990		13.20387	72.39992			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	12.39019	74.14139		12.65123	72.71559			0.00	0.00	0	4,715.00
ES42	On 04/05/2023	Bond Future	12.52691	71.38041		12.79836	69.92628			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.66348	72.83251		12.94561	71.34894			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.80514	70.07140		13.09880	68.55728			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.97118	71.40533		13.27711	69.86188			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	854.37200	854.37200		841.76300	841.76300			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	871.47300	871.47300		858.61800	858.61800			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	888.98900	888.98900		875.87700	875.87700			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	907.11500	907.11500		893.73600	893.73600			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	924.29900	924.29900		910.66300	910.66300			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	167.40782	167.40782		167.41655	167.41655			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	170.79987	170.79987		170.81013	170.81013			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	172.52392	172.52392		172.53462	172.53462			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	176.08002	176.08002		176.09097	176.09097			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	177.65610	177.65610		177.66657	177.66657			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	121.90611	121.90611		122.23258	122.23258			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	123.08208	123.08208		123.41611	123.41611			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.58464	125.58464		125.92560	125.92560			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	126.84111	126.84111		127.18920	127.18920			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.26868	129.26868		129.62295	129.62295			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	116.19518	116.19518		116.82737	116.82737			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	117.16565	117.16565		117.81157	117.81157			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	119.54783	119.54783		120.20708	120.20708			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	120.58894	120.58894		121.26184	121.26184			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	122.89691	122.89691		123.58226	123.58226			0.00	2,335,041.29	19	19.00
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	128.03703	128.03703		129.14846	129.14846			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	130.63170	130.63170		131.76673	131.76673			0.00	0.00	0	1,678.00
I2038	On 03/08/2023	Bond Future	131.32057	131.32057		132.47894	132.47894			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	134.02745	134.02745		135.20961	135.20961			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.57322	134.57322		135.77756	135.77756			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	115.30676	115.30676		116.24339	116.24339			0.00	55,577,858.32	482	12,116.00
I2046	On 04/05/2023	Bond Future	115.61019	115.61019		116.56659	116.56659			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	117.96085	117.96085		118.93708	118.93708			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	118.29928	118.29928		119.29553	119.29553			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	120.56186	120.56186		121.57683	121.57683			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	118.06461	118.06461		116.36655	116.36655			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	120.45694	120.45694		118.72542	118.72542			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	120.71797	120.71797		118.95148	118.95148			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	123.20629	123.20629		121.40340	121.40340			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	123.31661	123.31661		121.47881	121.47881			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	326.96000	326.96000		327.41500	327.41500			0.00	245,220,000.00	75	669.00
I GOV	On 04/05/2023	Index Future	333.58200	333.58200		334.04900	334.04900			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	340.36400	340.36400		340.84100	340.84100			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	347.38000	347.38000		347.86600	347.86600			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	354.03400	354.03400		354.52900	354.52900			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.58500	93.41500		6.56500	93.43500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.16500	92.83500		7.21500	92.78500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.19000	92.81000		7.25000	92.75000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.53000	92.47000		7.65000	92.35000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.55500	92.44500		7.69500	92.30500			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 19/04/2023	Jibar Tradeable Future			7.67000	92.33000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.77000	92.23000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.83500	92.16500		8.00500	91.99500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.89500	92.10500		8.09000	91.91000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.95000	92.05000		8.14000	91.86000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.89000	92.11000		8.10000	91.90000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.93500	92.06500		8.14500	91.85500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.82294	106.75950		9.01215	106.13218		6.16	0.00	55,514,940.00	520	78,196.00
R186	On 04/05/2023	Bond Future			8.88387	108.89787		9.08865	108.25891		5.35	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.94889	105.78195		9.17178	105.13031		5.39	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.01107	107.93936		9.25500	107.27447		4.57	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,117.86000	2.11786	1,779.60000	1.77960	2,117.860	793.800	4.52	0.54	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	793.80000	0.79380	966.70000	0.96670	793.800		5.21	0.24	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.14800	104.67388		9.41699	103.99598		4.46	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			329.68019	329.68019		329.69201	329.69201			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			336.35969	336.35969		336.37450	336.37450			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			334.10608	334.10608		334.12159	334.12159			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.99298	340.99298		341.00889	341.00889			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			252.18240	252.18240		252.18705	252.18705			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			257.29147	257.29147		257.29825	257.29825			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			257.69292	257.69292		257.70036	257.70036			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			263.00456	263.00456		263.01206	263.01206			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			263.07299	263.07299		263.07961	263.07961			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			10.39177	88.48240		10.64463	87.35149		10.67	0.00	0.00	0	90,949.00
R2030	On 02/02/2023	Bond Future	8.81	Call	110.80000	0.11080	61.39000	0.06139	110.800		10.65	0.06	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	191.29000	0.19129	109.71000	0.10971	191.290		10.48	0.09	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,928.95000	3.92895	4,851.41000	4.85141	3,928.950		10.10	0.77	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	737.39000	0.73739	471.34000	0.47134	737.390		10.07	0.28	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,958.41000	2.95841	3,780.26000	3.78026	2,958.410		10.11	0.67	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	630.21000	0.63021	937.35000	0.93735	630.210		11.14	0.22	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,671.50000	4.67150	3,789.95000	3.78995	4,671.500	11.36	0.82	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,393.68000	5.39368	4,460.94000	4.46094	5,393.680	11.61	0.86	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.50760	90.25593	10.77319	89.10316		10.59	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	581.57000	0.58157	413.37000	0.41337	581.570	10.57	0.17	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,041.17000	1.04117	764.24000	0.76424	1,041.170	10.26	0.27	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,138.92000	1.13892	840.52000	0.84052	1,138.920	10.21	0.29	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,273.61000	1.27361	947.02000	0.94702	1,273.610	10.18	0.32	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,607.41000	1.60741	1,218.04000	1.21804	1,607.410	10.23	0.38	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,403.96000	2.40396	1,886.28000	1.88628	2,403.960	10.38	0.49	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,935.69000	2.93569	2,346.90000	2.34690	2,935.690	10.52	0.55	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,302.92000	1.30292	1,675.71000	1.67571	1,302.920	11.12	0.29	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,028.14000	1.02814	1,337.67000	1.33767	1,028.140	11.40	0.24	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	718.76000	0.71876	949.83000	0.94983	718.760	11.83	0.17	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	485.06000	0.48506	650.61000	0.65061	485.060	12.30	0.12	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	456.89000	0.45689	614.10000	0.61410	456.890	12.38	0.12	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.63307	88.06349	10.91287	86.88766		10.23	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,501.42000	2.50142	1,998.60000	1.99860	2,501.420	9.86	0.46	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,027.05000	3.02705	2,457.07000	2.45707	3,027.050	9.98	0.52	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	796.80000	0.79680	1,013.78000	1.01378	796.800	11.71	0.16	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	652.95000	0.65295	835.26000	0.83526	652.950	12.00	0.14	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.75173	89.85963	11.04638	88.65983		8.16	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.91769	87.55137	11.22910	86.32851		8.51	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			10.88365	87.90864	11.12987	86.66029		12.71	0.00	527,451.84	6	118,313.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	104.05000	0.10405	56.50000	0.05650	104.050	11.70	0.05	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	153.36000	0.15336	85.74000	0.08574	153.360	11.68	0.07	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	406.57000	0.40657	246.30000	0.24630	406.570	11.62	0.16	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,453.78000	4.45378	5,466.49000	5.46649	4,453.780	11.59	0.77	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	710.93000	0.71093	453.48000	0.45348	710.930	11.58	0.25	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,162.83000	3.16283	4,032.14000	4.03214	3,162.830	11.82	0.64	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,522.83000	1.52283	1,062.18000	1.06218	1,522.830	11.97	0.43	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	614.88000	0.61488	901.63000	0.90163	614.880	13.56	0.19	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	177.18000	0.17718	279.32000	0.27932	177.180	14.88	0.06	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.99973	85.50812	11.25669	84.23551		13.61	0.00	0.00	0	66,448.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,243.96000	2.24396	1,758.18000	1.75818	2,243.960	13.04	0.42	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,205.78000	4.20578	3,479.88000	3.47988	4,205.780	13.75	0.61	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	446.96000	0.44696	589.66000	0.58966	446.960	16.03	0.10	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.11947	87.22754	11.38788	85.92953		12.30	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,834.84000	5.83484	4,998.00000	4.99800	5,834.840	12.71	0.68	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.24230	84.84636	11.52299	83.52188		10.57	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.40062	86.44646	11.69462	85.09654		10.42	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	

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
R2035	On 02/02/2023	Bond Future	11.22804	88.56710		11.49439	87.04312		14.76	0.00	0.00	0	161,194.00
R2035	On 02/02/2023	Bond Future	9.81	Call	190.53000	0.19053	103.57000	0.10357	190.530	13.50	0.08	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	229.38000	0.22938	126.71000	0.12671	229.380	13.50	0.09	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	541.29000	0.54129	323.63000	0.32363	541.290	13.51	0.18	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	1,010.98000	1.01098	646.87000	0.64687	1,010.980	13.67	0.29	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,432.37000	4.43237	5,582.09000	5.58209	4,432.370	13.69	0.70	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,921.88000	1.92188	1,332.48000	1.33248	1,921.880	14.12	0.44	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,930.97000	2.93097	3,859.73000	3.85973	2,930.970	14.13	0.55	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	992.88000	0.99288	1,438.39000	1.43839	992.880	15.51	0.24	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	197.32000	0.19732	316.70000	0.31670	197.320	17.40	0.06	0	976.00
R2035	On 04/05/2023	Bond Future	11.33900		85.83634	85.83634	11.61575	84.28256		15.56	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	745.29000	0.74529	520.37000	0.52037	745.290	14.48	0.17	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,461.94000	1.46194	1,070.87000	1.07087	1,461.940	14.50	0.29	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,784.41000	1.78441	1,328.74000	1.32874	1,784.410	14.59	0.33	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,146.19000	3.14619	2,466.37000	2.46637	3,146.190	15.15	0.48	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,566.61000	1.56661	2,000.04000	2.00004	1,566.610	16.89	0.25	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	899.68000	0.89968	1,174.85000	1.17485	899.680	17.88	0.15	0	491.00
R2035	On 03/08/2023	Bond Future	11.45440		87.56230	87.56230	11.74235	85.97740		14.36	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	11.57509		84.84308	84.84308	11.87484	83.22589		12.56	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	11.73001		86.44356	86.44356	12.04281	84.79545		12.21	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	100.00000		100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future	11.36911		80.30209	80.30209	11.62444	78.81965		16.66	0.00	16	130,349.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,712.04000	1.71204	1,185.51000	1.18551	1,712.040	15.67	0.41	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,205.07000	1.20507	1,698.16000	1.69816	1,205.070	17.04	0.28	0	636.00
R2037	On 04/05/2023	Bond Future	11.48137		81.91210	81.91210	11.74629	80.40063		16.69	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,453.44000	2.45344	1,898.39000	1.89839	2,453.440	15.82	0.41	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,656.34000	4.65634	3,815.89000	3.81589	4,656.340	16.73	0.59	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	675.73000	0.67573	881.05000	0.88105	675.730	19.62	0.12	0	400.00
R2037	On 03/08/2023	Bond Future	11.60002		79.30154	79.30154	11.87538	77.75983		16.26	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	11.71125		80.91903	80.91903	11.99708	79.34591		13.68	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	11.85309		78.19077	78.19077	12.15059	76.58751		13.97	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	100.00000		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	100.00000		0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future	11.42455		82.16422	82.16422	11.69002	80.50080		17.61	0.00	0	119,335.00
R2040	On 02/02/2023	Bond Future	10.21	Call	335.47000	0.33547	190.86000	0.19086	335.470	16.10	0.11	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,378.22000	1.37822	906.56000	0.90656	1,378.220	16.39	0.34	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,958.15000	1.95815	1,345.74000	1.34574	1,958.150	16.68	0.43	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,249.06000	1.24906	1,783.33000	1.78333	1,249.060	18.20	0.27	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	975.98000	0.97598	1,419.40000	1.41940	975.980	18.58	0.22	0	388.00
R2040	On 04/05/2023	Bond Future	11.53234		83.81162	83.81162	11.80754	82.11560		17.66	0.00	0	300.00

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 04/05/2023	Bond Future	10.17	Call	965.63000	0.96563		683.72000	0.68372	965.630	16.43	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,837.37000	1.83737		1,362.52000	1.36252	1,837.370	16.45	0.32	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,263.30000	2.26330		1,709.05000	1.70905	2,263.300	16.63	0.36	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,842.41000	3.84241		3,044.70000	3.04470	3,842.410	17.27	0.51	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,581.83000	1.58183		2,019.44000	2.01944	1,581.830	19.29	0.23	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	960.22000	0.96022		1,249.60000	1.24960	960.220	20.33	0.15	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.64595	80.98882		11.93174	79.25881		17.25	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.75205	82.64076		12.04840	80.87550		15.02	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.88671	79.69445		12.19486	77.89546		15.16	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			11.38164	79.30960		11.64161	77.63862		18.64	0.00	0.00	0	94,637.00
R2044	On 02/02/2023	Bond Future	11.20	Call	2,142.82000	2.14282		1,493.00000	1.49300	2,142.820	17.67	0.45	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	11.90	Call	4,748.18000	4.74818		3,674.07000	3.67407	4,748.180	18.93	0.69	0.00	0	1,300.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,303.94000	1.30394		1,849.65000	1.84965	1,303.940	19.13	0.28	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.48146	80.89978		11.75067	79.19601		18.71	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,339.92000	3.33992		4,104.16000	4.10416	3,339.920	18.71	0.41	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,766.84000	2.76684		3,433.85000	3.43385	2,766.840	19.12	0.35	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,291.82000	2.29182		2,870.60000	2.87060	2,291.820	19.54	0.30	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.58632	78.14367		11.86556	76.40579		18.30	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.68377	79.73761		11.97298	77.96430		16.67	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.80746	76.86159		12.10785	75.05441		16.63	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			11.28459	82.82909		11.54433	81.10333		18.30	0.00	0.00	0	250,478.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,916.79000	1.91679		1,313.48000	1.31348	1,916.790	17.41	0.41	0.00	0	2,542.00
R2048	On 02/02/2023	Bond Future	11.70	Call	4,477.37000	4.47737		3,427.40000	3.42740	4,477.370	18.69	0.66	0.00	0	2,542.00
R2048	On 04/05/2023	Bond Future			11.37714	80.02771		11.64598	78.26809		19.42	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.47506	81.59938		11.75376	79.80436		17.98	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.56730	78.84136		11.85589	77.00984		16.05	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.68204	80.36521		11.98158	78.49874		15.60	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
R209	On 02/02/2023	Bond Future			11.22620	68.43736		11.48082	67.15812		16.74	0.00	0.00	0	24,713.00
R209	On 04/05/2023	Bond Future			11.32735	66.65559		11.59098	65.35131		17.60	0.00	30,661,571.40	460	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	800.40000	0.80040		574.82000	0.57482	800.400	16.39	0.20	6,549,837.44	500	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,056.53000	4.05653		4,839.01000	4.83901	4,056.530	16.91	0.56	18,374,931.66	500	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,308.34000	1.30834		1,655.36000	1.65536	1,308.340	19.17	0.24	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.43019	67.99593		11.70327	66.66554		16.29	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.53423	66.23104		11.81726	64.87355		14.27	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.66378	67.48023		11.95747	66.09679		13.87	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

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/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	231.10688	231.10688		232.61215	232.61215			0.00	0.00	0	572.00
R210	On 04/05/2023	Bond Future	232.70738	232.70738		234.24502	234.24502			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future	237.43894	237.43894		239.00816	239.00816			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	239.16006	239.16006		240.76165	240.76165			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	243.73609	243.73609		245.36753	245.36753			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	10.76302	83.14405		11.00972	82.02042		11.91	0.00	4,739,210.85	57	33,104.00
R213	On 02/02/2023	Bond Future	9.16 Call	98.07000	0.09807	54.10000	0.05410	98.070	11.36	0.05	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01 Put	4,104.31000	4.10431	5,024.95000	5.02495	4,104.310	11.02	0.78	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35 Put	2,933.72000	2.93372	3,727.99000	3.72799	2,933.720	11.24	0.65	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43 Call	1,143.25000	1.14325	780.58000	0.78058	1,143.250	11.29	0.38	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20 Put	288.08000	0.28808	440.32000	0.44032	288.080	13.55	0.11	0.00	0	912.00
R213	On 04/05/2023	Bond Future	10.87612	81.25617		11.13380	80.11073		12.62	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future	10.99508	82.88989		11.26474	81.72155		11.48	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	11.12197	81.02708		11.40451	79.83492		9.69	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	11.29168	82.55672		11.58855	81.34166		9.63	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	11.29529	66.24690		11.55485	64.87089		18.27	0.00	0.00	0	71,370.00
R214	On 02/02/2023	Bond Future	11.10 Call	1,749.36000	1.74936	1,220.36000	1.22036	1,749.360	17.55	0.44	0.00	0	1,600.00
R214	On 02/02/2023	Bond Future	11.80 Call	3,888.44000	3.88844	3,011.48000	3.01148	3,888.440	18.84	0.69	0.00	0	1,600.00
R214	On 04/05/2023	Bond Future	11.38593	64.27455		11.65410	62.87149		19.32	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future	11.47902	65.56687		11.75634	64.13576		17.90	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	11.57512	63.60467		11.86199	62.14437		16.68	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.69674	64.80466		11.99417	63.31641		15.86	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 :											420,785,676.24	2,635	1 439 769.00
Grand Total:											420,785,676.24	2,635	1 439 769.00