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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2022

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	856.37100	856.37100	855.04700	855.04700				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	873.48400	873.48400	872.15400	872.15400				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	891.03500	891.03500	889.68300	889.68300				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	909.20200	909.20200	907.82300	907.82300				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	926.43800	926.43800	925.02300	925.02300				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	988.25500	988.25500	988.03000	988.03000				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,008.00300	1,008.00300	1,007.79800	1,007.79800				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,028.25800	1,028.25800	1,028.05200	1,028.05200				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,049.22200	1,049.22200	1,049.01400	1,049.01400				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,069.11300	1,069.11300	1,068.89000	1,068.89000				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	867.81100	867.81100	868.52200	868.52200				0.00	0.00	0	109.00
ALBI	On	04/05/2023	Index Future	885.15300	885.15300	885.89900	885.89900				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	902.93900	902.93900	903.70400	903.70400				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	921.34800	921.34800		922.13000	922.13000			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	938.81500	938.81500		939.60100	939.60100			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	12.19989	75.44222		12.18109	75.53068			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.35252	73.17481		12.33280	73.26566			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.50979	74.66284		12.48920	74.75568			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.67386	72.40697		12.65238	72.50172			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.87638	73.78843		12.85400	73.88468			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	12.41786	73.98799		12.37295	74.23724			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.55590	71.22272		12.50909	71.47762			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.69364	72.67140		12.64499	72.93157			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.83653	69.90691		12.78591	70.17248			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.00375	71.23825		12.95111	71.50861			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	855.56400	855.56400		856.23400	856.23400			0.00	0.00	0	836.00
GOVI	On 04/05/2023	GOVI	872.66100	872.66100		873.36500	873.36500			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	890.19600	890.19600		890.91800	890.91800			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	908.34500	908.34500		909.08300	909.08300			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	925.56600	925.56600		926.30800	926.30800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.78234	166.78234		166.86173	166.86173			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	170.15902	170.15902		170.24140	170.24140			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.87156	171.87156		171.95560	171.95560			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	175.41409	175.41409		175.49993	175.49993			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.98368	176.98368		177.07012	177.07012			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	121.97084	121.97084		122.36917	122.36917			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	123.14655	123.14655		123.55380	123.55380			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	125.65010	125.65010		126.06577	126.06577			0.00	0.00	0	0.00

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I2029	On 02/11/2023	Bond Future	126.91003	126.91003		127.33418	127.33418			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	129.33985	129.33985		129.77162	129.77162			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	114.53067	114.53067		115.46322	115.46322			0.00	0.00	0	7,279.00
I2033	On 04/05/2023	Bond Future	115.46577	115.46577		116.41804	116.41804			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.81308	117.81308		118.78494	118.78494			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.82039	118.82039		119.81209	119.81209			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.09537	121.09537		122.10560	122.10560			0.00	0.00	0	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	127.56173	127.56173		128.03526	128.03526			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	130.14479	130.14479		130.62891	130.62891			0.00	12,363,755.05	95	1,583.00
I2038	On 03/08/2023	Bond Future	130.82556	130.82556		131.31951	131.31951			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	133.52211	133.52211		134.02635	134.02635			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	134.06489	134.06489		134.57776	134.57776			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	114.19483	114.19483		114.74900	114.74900			0.00	0.00	0	12,116.00
I2046	On 04/05/2023	Bond Future	114.47452	114.47452		115.04067	115.04067			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	116.80184	116.80184		117.37960	117.37960			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	117.11959	117.11959		117.70913	117.70913			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	119.36058	119.36058		119.96088	119.96088			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	113.66889	113.66889		115.10983	115.10983			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	115.97012	115.97012		117.44126	117.44126			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	116.14165	116.14165		117.64262	117.64262			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.53546	118.53546		120.06736	120.06736			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.56307	118.56307		120.12338	120.12338			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	323.24400	323.24400		324.64800	324.64800			0.00	0.00	0	662.00
I GOV	On 04/05/2023	Index Future	329.78200	329.78200		331.22200	331.22200			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	336.48500	336.48500		337.95500	337.95500			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	343.42000	343.42000		344.92100	344.92100			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	350.00400	350.00400		351.53000	351.53000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/11/2022	Jibar Tradeable Future	6.61500	93.38500		6.58500	93.41500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.10500	92.89500		7.12500	92.87500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.13000	92.87000		7.16000	92.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.44000	92.56000		7.45000	92.55000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.47500	92.52500		7.48500	92.51500			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			7.58000	92.42000		7.59000	92.41000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.66000	92.34000		7.68000	92.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.72500	92.27500		7.74500	92.25500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.79500	92.20500		7.82000	92.18000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.85000	92.15000		7.85000	92.15000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.79000	92.21000		7.81000	92.19000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.83500	92.16500		7.83500	92.16500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.75085	106.99975		8.80027	106.83498		6.16	0.00	103,789,757.50	970	78,122.00
R186	On 04/05/2023	Bond Future			8.80632	109.14112		8.85959	108.97395		5.35	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.86458	106.02978		8.92251	105.85942		5.39	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.91884	108.19216		8.98222	108.01835		4.57	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,246.34000	2.24634	2,158.11000	2.15811	2,246.340	2,246.340	4.52	0.56	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	726.26000	0.72626	772.85000	0.77285	726.260	726.260	5.21	0.22	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.04604	104.93232		9.11604	104.75480		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			329.89276	329.89276		330.17647	330.17647			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			336.57117	336.57117		336.86334	336.86334			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			334.32725	334.32725		334.62504	334.62504			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			341.21854	341.21854		341.52253	341.52253			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			250.25021	250.25021		250.02901	250.02901			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			255.31607	255.31607		255.09247	255.09247			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			255.68012	255.68012		255.45196	255.45196			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			260.95015	260.95015		260.71743	260.71743			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			260.99240	260.99240		260.75327	260.75327			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			10.31029	88.85077		10.30656	88.86768		10.67	0.00	888,507.70	10	90,942.00
R2030	On 02/02/2023	Bond Future	8.81	Call	120.07000	0.12007	131.69000	0.13169	120.070	120.070	10.65	0.06	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	208.88000	0.20888	225.41000	0.22541	208.880	208.880	10.48	0.10	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,615.99000	3.61599	3,628.15000	3.62815	3,615.990	3,615.990	10.10	0.75	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	810.93000	0.81093	843.72000	0.84372	810.930	810.930	10.07	0.31	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,677.09000	2.67709	2,695.30000	2.69530	2,677.090	2,677.090	10.11	0.65	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	519.59000	0.51959	540.22000	0.54022	519.590	519.590	11.14	0.20	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,949.22000	4.94922	4,984.54000	4.98454	4,949.220	11.36	0.85	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,689.26000	5.68926	5,722.15000	5.72215	5,689.260	11.61	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.42232	90.63017	10.41823	90.64817		10.59	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	627.79000	0.62779	646.29000	0.64629	627.790	10.57	0.18	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,121.85000	1.12185	1,146.23000	1.14623	1,121.850	10.26	0.29	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,226.57000	1.22657	1,251.83000	1.25183	1,226.570	10.21	0.31	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,370.38000	1.37038	1,396.73000	1.39673	1,370.380	10.18	0.34	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,724.18000	1.72418	1,752.76000	1.75276	1,724.180	10.23	0.40	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,562.09000	2.56209	2,593.75000	2.59375	2,562.090	10.38	0.51	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,116.77000	3.11677	3,149.47000	3.14947	3,116.770	10.52	0.58	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,172.12000	1.17212	1,187.15000	1.18715	1,172.120	11.12	0.27	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	918.28000	0.91828	932.57000	0.93257	918.280	11.40	0.22	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	635.25000	0.63525	647.94000	0.64794	635.250	11.83	0.16	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	423.97000	0.42397	434.62000	0.43462	423.970	12.30	0.11	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	398.69000	0.39869	409.03000	0.40903	398.690	12.38	0.10	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.54330	88.44498	10.53896	88.46348		10.23	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,659.78000	2.65978	2,685.56000	2.68556	2,659.780	9.86	0.48	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,207.01000	3.20701	3,233.97000	3.23397	3,207.010	9.98	0.54	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	720.78000	0.72078	729.74000	0.72974	720.780	11.71	0.15	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	588.41000	0.58841	596.72000	0.59672	588.410	12.00	0.13	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.65724	90.24880	10.65266	90.26772		8.16	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.81770	87.94862	10.81295	87.96755		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			10.80258	88.32506	10.80931	88.29039		12.71	0.00	529,773,709.88	5,998	121,439.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	113.40000	0.11340	121.76000	0.12176	113.400	11.70	0.06	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	167.76000	0.16776	178.33000	0.17833	167.760	11.68	0.08	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	447.06000	0.44706	464.15000	0.46415	447.060	11.62	0.18	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,101.01000	4.10101	4,155.38000	4.15538	4,101.010	11.59	0.75	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	781.49000	0.78149	801.62000	0.80162	781.490	11.58	0.27	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,855.28000	2.85528	2,911.29000	2.91129	2,855.280	11.82	0.62	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,658.18000	1.65818	1,678.85000	1.67885	1,658.180	11.97	0.46	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	505.23000	0.50523	537.19000	0.53719	505.230	13.56	0.17	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	136.01000	0.13601	150.22000	0.15022	136.010	14.88	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.91538	85.93145	10.92226	85.89682		13.61	0.00	0.00	0	66,448.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,391.12000	2.39112	2,402.30000	2.40230	2,391.120	13.04	0.44	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,431.86000	4.43186	4,436.83000	4.43683	4,431.860	13.75	0.63	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	390.59000	0.39059	406.68000	0.40668	390.590	16.03	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.03142	87.65916	11.03858	87.62395		12.30	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,104.50000	6.10450	6,099.12000	6.09912	6,104.500	12.71	0.69	0.00	0	5,000.00	
R2032	On 02/11/2023	Bond Future			11.15026	85.28671	11.15773	85.25086		10.57	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future			11.30413	86.89580	11.31202	86.85894		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			11.21457	88.64522		11.19537	88.75675		14.76	0.00	0.00	0	161,194.00
R2035	On 02/02/2023	Bond Future	9.81	Call	176.90000	0.17690		200.27000	0.20027	176.900	13.50	0.07	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	214.26000	0.21426		240.99000	0.24099	214.260	13.50	0.09	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	519.13000	0.51913		566.87000	0.56687	519.130	13.51	0.18	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	985.70000	0.98570		1,054.59000	1.05459	985.700	13.67	0.29	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,328.91000	4.32891		4,287.57000	4.28757	4,328.910	13.69	0.71	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,899.59000	1.89959		1,993.20000	1.99320	1,899.590	14.12	0.45	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,830.73000	2.83073		2,813.36000	2.81336	2,830.730	14.13	0.55	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	924.62000	0.92462		935.17000	0.93517	924.620	15.51	0.24	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	172.37000	0.17237		181.19000	0.18119	172.370	17.40	0.05	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.32525	85.91462		11.30518	86.02905		15.56	0.00	0.00	0	0.00
R2035	On 04/05/2023	Bond Future	9.85	Call	733.57000	0.73357		772.17000	0.77217	733.570	14.48	0.17	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,450.64000	1.45064		1,509.31000	1.50931	1,450.640	14.50	0.29	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,774.15000	1.77415		1,839.71000	1.83971	1,774.150	14.59	0.33	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	3,142.48000	3.14248		3,228.87000	3.22887	3,142.480	15.15	0.48	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,511.14000	1.51114		1,510.57000	1.51057	1,511.140	16.89	0.24	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	859.15000	0.85915		863.42000	0.86342	859.150	17.88	0.15	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.44015	87.64186		11.41925	87.75873		14.36	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.56027	84.92420		11.53851	85.04351		12.56	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.71442	86.52693		11.69179	86.64816		12.21	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			11.36104	80.34962		11.33661	80.49374		16.66	0.00	0.00	0	130,349.00
R2037	On 02/02/2023	Bond Future	11.10	Call	1,674.97000	1.67497		1,777.77000	1.77777	1,674.970	15.67	0.41	0.00	0	636.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,138.54000	1.13854		1,138.73000	1.13873	1,138.540	17.04	0.28	0.00	0	636.00
R2037	On 04/05/2023	Bond Future			11.47324	81.95916		11.44777	82.10686		16.69	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,432.53000	2.43253		2,523.24000	2.52324	2,432.530	15.82	0.41	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,642.10000	4.64210		4,762.40000	4.76240	4,642.100	16.73	0.60	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	13.73	Put	645.41000	0.64541		647.15000	0.64715	645.410	19.62	0.11	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.59162	79.34928		11.56513	79.50009		16.26	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.70254	80.96770		11.67505	81.12160		13.68	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.84392	78.24097		11.81538	78.39749		13.97	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			11.45279	81.98471		11.41282	82.23896		17.61	0.00	0.00	0	119,926.00
R2040	On 02/02/2023	Bond Future	10.21	Call	288.15000	0.28815		336.65000	0.33665	288.150	16.10	0.10	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	10.96	Call	1,262.99000	1.26299		1,389.36000	1.38936	1,262.990	16.39	0.32	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,821.16000	1.82116		1,974.67000	1.97467	1,821.160	16.68	0.41	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,240.69000	1.24069		1,214.79000	1.21479	1,240.690	18.20	0.28	0.00	0	621.00
R2040	On 02/02/2023	Bond Future	12.27	Put	963.41000	0.96341		946.62000	0.94662	963.410	18.58	0.22	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.56184	83.62713		11.52029	83.88717		17.66	0.00	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	901.18000	0.90118		972.78000	0.97278	901.180	16.43	0.18	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,741.22000	1.74122		1,851.58000	1.85158	1,741.220	16.45	0.31	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,155.39000	2.15539		2,280.57000	2.28057	2,155.390	16.63	0.36	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,702.98000	3.70298		3,869.67000	3.86967	3,702.980	17.27	0.50	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,585.18000	1.58518		1,555.06000	1.55506	1,585.180	19.29	0.23	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	956.25000	0.95625		941.36000	0.94136	956.250	20.33	0.15	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.67662	80.80034		11.63346	81.06577		17.25	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.78385	82.44839		11.73911	82.71924		15.02	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.91965	79.49907		11.87321	79.77474		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			11.41521	79.09046		11.37001	79.38575		18.64	0.00	0.00	0	94,637.00
R2044	On 02/02/2023	Bond Future	10.30	Call	381.06000	0.38106		445.55000	0.44555	381.060	17.04	0.13	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	11.00	Call	1,455.28000	1.45528		1,606.64000	1.60664	1,455.280	17.40	0.35	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,306.32000	1.30632		1,268.54000	1.26854	1,306.320	19.13	0.28	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.51643	80.67493		11.46952	80.97680		18.71	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,386.05000	3.38605		3,296.84000	3.29684	3,386.050	18.71	0.42	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,801.38000	2.80138		2,728.27000	2.72827	2,801.380	19.12	0.36	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,316.83000	2.31683		2,257.51000	2.25751	2,316.830	19.54	0.31	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.62262	77.91405		11.57396	78.22212		18.30	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.72137	79.50319		11.67099	79.81756		16.67	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.84637	76.62345		11.79414	76.94339		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			11.31315	82.63604		11.27305	82.90733		18.30	0.00	0.00	0	250,478.00
R2048	On 02/02/2023	Bond Future	10.40	Call	581.41000	0.58141		662.26000	0.66226	581.410	16.75	0.17	0.00	0	3,820.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,068.12000	2.06812		2,237.55000	2.23755	2,068.120	17.58	0.43	0.00	0	3,820.00
R2048	On 04/05/2023	Bond Future			11.40689	79.82953		11.36530	80.10683		19.42	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.50593	81.39692		11.46282	81.67991		17.98	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.59926	78.63472		11.55463	78.92355		16.05	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.71509	80.15529		11.66885	80.44927		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			11.20802	68.53004		11.18871	68.62869		16.74	0.00	0.00	0	24,708.00
R209	On 04/05/2023	Bond Future			11.30874	66.74905		11.28864	66.85019		17.60	0.00	0.00	0	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	794.74000	0.79474		833.81000	0.83381	794.740	16.39	0.20	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	3,968.87000	3.96887		3,939.50000	3.93950	3,968.870	16.91	0.56	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,255.39000	1.25539		1,255.38000	1.25538	1,255.390	19.17	0.23	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.41096	68.09105		11.39012	68.19435		16.29	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.51431	66.32808		11.49272	66.43347		14.27	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.64301	67.57963		11.62067	67.68677		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	229.37673	229.37673		229.95510	229.95510			0.00	45,875,346.00	200	372.00	
R210	On 04/05/2023	Bond Future	230.93939	230.93939		231.53112	231.53112			0.00	0.00	0	0.00	
R210	On 03/08/2023	Bond Future	235.63448	235.63448		236.23850	236.23850			0.00	0.00	0	0.00	
R210	On 02/11/2023	Bond Future	237.32346	237.32346		237.93959	237.93959			0.00	0.00	0	0.00	
R210	On 01/02/2024	Bond Future	241.86617	241.86617		242.49312	242.49312			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	10.68171	83.51886		10.68849	83.48752		11.91	0.00	87,694,803.00	1,050	32,695.00	
R213	On 02/02/2023	Bond Future	9.16	Call	106.46000	0.10646	114.27000	0.11427	106.460	11.36	0.06	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,784.01000	3.78401	3,832.78000	3.83278	3,784.010	11.02	0.76	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,653.02000	2.65302	2,703.57000	2.70357	2,653.020	11.24	0.63	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,248.14000	1.24814	1,267.23000	1.26723	1,248.140	11.29	0.41	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	228.24000	0.22824	247.51000	0.24751	228.240	13.55	0.09	0.00	0	912.00
R213	On 04/05/2023	Bond Future	10.79145	81.63716		10.79839	81.60584		12.62	0.00	0.00	0	0.00	
R213	On 03/08/2023	Bond Future	10.90654	83.27829		10.91377	83.24648		11.48	0.00	0.00	0	0.00	
R213	On 02/11/2023	Bond Future	11.02923	81.42337		11.03680	81.39093		9.69	0.00	0.00	0	0.00	
R213	On 01/02/2024	Bond Future	11.19414	82.96112		11.20216	82.92777		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	11.32369	66.09404		11.27854	66.33733		18.27	0.00	11,235,986.80	170	71,030.00	
R214	On 02/02/2023	Bond Future	10.30	Call	376.19000	0.37619	436.53000	0.43653	376.190	16.71	0.15	0.00	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,399.71000	1.39971	1,535.04000	1.53504	1,399.710	17.38	0.39	0.00	0	3,550.00
R214	On 04/05/2023	Bond Future	11.41547	64.11757		11.36872	64.36628		19.32	0.00	0.00	0	0.00	
R214	On 03/08/2023	Bond Future	11.50959	65.40659		11.46124	65.66039		17.90	0.00	0.00	0	0.00	
R214	On 02/11/2023	Bond Future	11.60675	63.44102		11.55675	63.70002		16.68	0.00	0.00	0	0.00	
R214	On 01/02/2024	Bond Future	11.72942	64.63839		11.67766	64.90205		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 :											791,621,865.93	8,493	1 451 366.00	
Grand Total:											791,621,865.93	8,493	1 451 366.00	