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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/11/2022

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	855.56100		855.56100		855.93200	855.93200			0.00	0.00	0	0.00
AL37	On 04/05/2023	Index Future	872.37400		872.37400		872.75800	872.75800			0.00	0.00	0	0.00
AL37	On 03/08/2023	Index Future	889.92900		889.92900		890.32200	890.32200			0.00	0.00	0	0.00
AL37	On 02/11/2023	Index Future	907.90700		907.90700		908.30900	908.30900			0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	925.44300		925.44300		925.85000	925.85000			0.00	0.00	0	0.00
AL7T	On 02/02/2023	Index Future	985.24600		985.24600		986.72000	986.72000			0.00	0.00	0	0.00
AL7T	On 04/05/2023	Index Future	1,004.60800		1,004.60800		1,006.11800	1,006.11800			0.00	0.00	0	0.00
AL7T	On 03/08/2023	Index Future	1,024.82300		1,024.82300		1,026.36600	1,026.36600			0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	1,045.52700		1,045.52700		1,047.10000	1,047.10000			0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	1,065.72100		1,065.72100		1,067.32200	1,067.32200			0.00	0.00	0	0.00
ALBI	On 02/02/2023	Index Future	863.39200		863.39200		865.81700	865.81700			0.00	0.00	0	107.00
ALBI	On 04/05/2023	Index Future	880.36000		880.36000		882.83800	882.83800			0.00	0.00	0	0.00
ALBI	On 03/08/2023	Index Future	898.07500		898.07500		900.60500	900.60500			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	916.21800	916.21800		918.79900	918.79900			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	933.91400	933.91400		936.54200	936.54200			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	12.29266	75.00789		12.24198	75.24472			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.45481	72.70605		12.40167	72.94905			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.61595	74.18676		12.56044	74.43516			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.78776	71.90739		12.72985	72.16080			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.98887	73.30728		12.92849	73.56499			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	12.51016	73.48022		12.45364	73.79044			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.65662	70.67935		12.59754	70.99724			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.79788	72.11925		12.73640	72.44404			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.94763	69.32985		12.88364	69.66125			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.11397	70.67776		13.04748	71.01497			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	851.20200	851.20200		853.57800	853.57800			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	867.92900	867.92900		870.35800	870.35800			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	885.39400	885.39400		887.87300	887.87300			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	903.28100	903.28100		905.81000	905.81000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	920.72800	920.72800		923.30300	923.30300			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.13167	166.13167		166.27509	166.27509			0.00	0.00	0	6,278.00
I2025	On 04/05/2023	Bond Future	169.43747	169.43747		169.58704	169.58704			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.14203	171.14203		171.29531	171.29531			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.63765	174.63765		174.79403	174.79403			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.26057	176.26057		176.41792	176.41792			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	119.40432	119.40432		119.35367	119.35367			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.48606	120.48606		120.43668	120.43668			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.93888	122.93888		122.88922	122.88922			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	124.12189	124.12189		124.07092	124.07092			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.54428	126.54428		126.49127	126.49127			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	114.39565	114.39565		114.25702	114.25702			0.00	1,601,539.10	14	7,312.00
I2033	On 04/05/2023	Bond Future	115.28621	115.28621		115.14693	115.14693			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.63316	117.63316		117.49176	117.49176			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.61649	118.61649		118.47186	118.47186			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.93146	120.93146		120.78311	120.78311			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	125.50165	125.50165		125.82566	125.82566			0.00	1,631,521.45	13	4,113.00
I2038	On 04/05/2023	Bond Future	127.99926	127.99926		128.33221	128.33221			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	128.64229	128.64229		128.98239	128.98239			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.26984	131.26984		131.61680	131.61680			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	131.82231	131.82231		132.17427	132.17427			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	112.07869	112.07869		112.09272	112.09272			0.00	1,008,708.21	9	13,085.00
I2046	On 04/05/2023	Bond Future	112.27541	112.27541		112.29189	112.29189			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	114.56141	114.56141		114.57870	114.57870			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.81431	114.81431		114.83186	114.83186			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.05414	117.05414		117.07077	117.07077			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	112.22126	112.22126		112.23612	112.23612			0.00	673,327.56	6	9,546.00
I2050	On 04/05/2023	Bond Future	114.45429	114.45429		114.47164	114.47164			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	114.60189	114.60189		114.61977	114.61977			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.94271	116.94271		116.96089	116.96089			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	116.98719	116.98719		117.00414	117.00414			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	318.72600	318.72600		318.82100	318.82100			0.00	0.00	0	663.00
I GOV	On 04/05/2023	Index Future	325.06700	325.06700		325.16600	325.16600			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	331.68400	331.68400		331.78500	331.78500			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.45900	338.45900		338.56200	338.56200			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	345.06900	345.06900		345.17300	345.17300			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.23500	92.76500		7.22500	92.77500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.26500	92.73500		7.25500	92.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.63000	92.37000		7.61000	92.39000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.65500	92.34500		7.64500	92.35500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.79000	92.21000		7.77000	92.23000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future			7.82000	92.18000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.84000	92.16000		7.80000	92.20000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.84500	92.15500		7.82500	92.17500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.84500	92.15500		7.81500	92.18500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.83000	92.17000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.80000	92.20000		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.78500	92.21500		7.73500	92.26500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.78183	106.89642		8.76949	106.93757		5.41	0.00	24,051,694.50	225	72,433.00
R186	On 04/05/2023	Bond Future			8.85200	108.99775		8.83792	109.04191		5.42	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.91333	105.88639		8.89776	105.93216		5.29	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.97960	108.02553		8.96257	108.07220		4.67	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,203.27000	2.20327		2,248.23000	2.24823	2,203.270	4.75	0.55	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	790.63000	0.79063		795.01000	0.79501	790.630	5.41	0.23	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.09680	104.80356		9.07842	104.85016		4.48	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			329.53321	329.53321		329.60227	329.60227			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			336.08920	336.08920		336.16604	336.16604			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.86337	333.86337		333.94208	333.94208			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.68256	340.68256		340.76280	340.76280			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			245.49965	245.49965		245.53188	245.53188			0.00	13,256,981.10	54	5,950.00
R202	On 04/05/2023	Bond Future			250.38371	250.38371		250.42137	250.42137			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.66447	250.66447		250.70362	250.70362			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			255.78432	255.78432		255.82411	255.82411			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.83068	255.83068		255.86775	255.86775			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			10.33978	88.71722		10.31838	88.81411		10.33	0.00	13,218,865.78	149	95,170.00
R2030	On 02/02/2023	Bond Future	8.81	Call	23.34000	0.02334		40.55000	0.04055	23.340	9.02	0.02	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	59.21000	0.05921		90.23000	0.09023	59.210	8.97	0.04	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,512.79000	3.51279		3,458.53000	3.45853	3,512.790	9.42	0.81	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	567.76000	0.56776		612.30000	0.61230	567.760	9.65	0.27	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,564.10000	2.56410		2,508.47000	2.50847	2,564.100	9.82	0.68	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	486.02000	0.48602		445.13000	0.44513	486.020	11.87	0.19	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,789.33000	4.78933	4,851.66000	4.85166	4,789.330	12.17	0.85	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,534.75000	5.53475	5,603.53000	5.60353	5,534.750	12.48	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.46053	90.46224	10.43762	90.56288		10.98	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	565.98000	0.56598	572.70000	0.57270	565.980	10.89	0.17	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,040.63000	1.04063	1,056.13000	1.05613	1,040.630	10.61	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,154.99000	1.15499	1,172.49000	1.17249	1,154.990	10.63	0.30	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,305.86000	1.30586	1,326.35000	1.32635	1,305.860	10.65	0.33	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,646.99000	1.64699	1,673.57000	1.67357	1,646.990	10.69	0.39	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,483.46000	2.48346	2,523.81000	2.52381	2,483.460	10.93	0.50	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,033.64000	3.03364	3,079.08000	3.07908	3,033.640	11.11	0.56	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,230.41000	1.23041	1,194.49000	1.19449	1,230.410	11.74	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	964.22000	0.96422	934.56000	0.93456	964.220	12.02	0.23	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	666.25000	0.66625	644.75000	0.64475	666.250	12.45	0.16	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	442.66000	0.44266	427.99000	0.42799	442.660	12.92	0.12	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	408.08000	0.40808	394.31000	0.39431	408.080	12.92	0.11	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.58299	88.27605	10.55871	88.37935		10.69	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,708.27000	2.70827	2,674.82000	2.67482	2,708.270	10.62	0.48	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,263.51000	3.26351	3,229.20000	3.22920	3,263.510	10.81	0.53	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	825.53000	0.82553	763.43000	0.76343	825.530	12.53	0.16	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	632.17000	0.63217	602.63000	0.60263	632.170	12.53	0.13	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.70315	90.05944	10.67760	90.16476		9.33	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.85755	87.79003	10.83076	87.89661		9.17	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			10.88813	87.88570	10.86184	88.02040		12.35	0.00	21,707,767.90	247	113,602.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	22.69000	0.02269	37.23000	0.03723	22.690	10.39	0.02	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	42.32000	0.04232	64.33000	0.06433	42.320	10.44	0.03	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	203.69000	0.20369	242.60000	0.24260	203.690	10.82	0.11	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,253.43000	4.25343	4,161.66000	4.16166	4,253.430	11.22	0.81	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	486.83000	0.48683	532.62000	0.53262	486.830	11.32	0.21	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	594.91000	0.59491	642.58000	0.64258	594.910	11.47	0.24	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,949.41000	2.94941	2,863.21000	2.86321	2,949.410	11.85	0.67	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,293.58000	1.29358	1,346.31000	1.34631	1,293.580	12.19	0.41	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	883.88000	0.88388	828.41000	0.82841	883.880	13.71	0.28	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	824.93000	0.82493	771.54000	0.77154	824.930	13.81	0.26	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	510.54000	0.51054	470.81000	0.47081	510.540	14.42	0.17	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	132.91000	0.13291	116.88000	0.11688	132.910	15.97	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.01075	85.45301	10.98295	85.59211		14.06	0.00	40,162,914.70	470	65,990.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,183.14000	2.18314	2,240.14000	2.24014	2,183.140	13.68	0.42	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,148.58000	4.14858	4,232.59000	4.23259	4,148.580	14.49	0.61	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	401.78000	0.40178	390.55000	0.39055	401.780	16.49	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.13053	87.17353	11.10138	87.31598		13.05	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,000.58000	6.00058	5,984.80000	5.98480	6,000.580	13.99	0.67	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			11.25732	84.77478		11.22684	84.92011		11.92	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.40910	86.40712		11.37737	86.55444		11.17	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			11.30983	88.09492		11.25277	88.42393		14.90	0.00	9,120,995,637.12	103,536	150,515.00
R2035	On 02/02/2023	Bond Future	9.81	Call	85.42000	0.08542	106.16000	0.10616	85.420	13.67	0.04	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	107.46000	0.10746	132.48000	0.13248	107.460	13.67	0.05	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	314.17000	0.31417	371.59000	0.37159	314.170	13.71	0.13	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	696.13000	0.69613	796.00000	0.79600	696.130	14.07	0.24	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	4,583.15000	4.58315	4,356.79000	4.35679	4,583.150	14.09	0.76	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	1,494.24000	1.49424	1,655.71000	1.65571	1,494.240	14.60	0.40	0.00	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,972.98000	2.97298	2,806.92000	2.80692	2,972.980	14.62	0.59	0.00	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	908.32000	0.90832	849.68000	0.84968	908.320	16.04	0.25	0.00	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	140.16000	0.14016	131.77000	0.13177	140.160	17.91	0.05	0.00	0	976.00	
R2035	On 04/05/2023	Bond Future			11.42962	85.32304	11.37000	85.66025		16.16	0.00	8,872,742,929.60	103,990	103,525.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	617.70000	0.61770	661.08000	0.66108	617.700	15.05	0.15	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,286.55000	1.28655	1,335.87000	1.33587	1,286.550	15.22	0.26	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,598.17000	1.59817	1,645.01000	1.64501	1,598.170	15.39	0.31	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	2,897.60000	2.89760	2,969.34000	2.96934	2,897.600	16.05	0.46	0.00	0	491.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,681.41000	1.68141	1,521.74000	1.52174	1,681.410	17.86	0.26	0.00	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	962.18000	0.96218	854.61000	0.85461	962.180	18.85	0.16	0.00	0	491.00	
R2035	On 03/08/2023	Bond Future			11.54830	87.04075	11.48617	87.38533		15.24	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future			11.67581	84.29469	11.61114	84.64621		14.30	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future			11.82878	85.91810	11.76148	86.27563		13.30	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			11.48884	79.60185	11.43674	79.90544		16.87	0.00	20,378,073.60	256	135,769.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	1,224.17000	1.22417	1,357.02000	1.35702	1,224.170	16.22	0.35	0.00	0	577.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,201.86000	1.20186	1,134.31000	1.13431	1,201.860	17.71	0.31	0.00	0	577.00	
R2037	On 04/05/2023	Bond Future			11.61089	81.16781	11.55651	81.47906		17.40	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	1,978.11000	1.97811	2,026.76000	2.02676	1,978.110	16.67	0.35	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	11.03	Call	2,153.68000	2.15368	2,205.50000	2.20550	2,153.680	16.76	0.37	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,234.94000	4.23494	4,317.54000	4.31754	4,234.940	17.83	0.56	0.00	0	400.00	
R2037	On 04/05/2023	Bond Future	11.94	Put	2,915.99000	2.91599	2,699.79000	2.69979	2,915.990	18.07	0.40	0.00	0	703.00	
R2037	On 04/05/2023	Bond Future	13.73	Put	719.15000	0.71915	669.77000	0.66977	719.150	20.41	0.13	0.00	0	400.00	
R2037	On 03/08/2023	Bond Future			11.73429	78.54422	11.67768	78.86221		17.31	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future			11.85338	80.13098	11.79461	80.45543		15.49	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future			11.99513	77.41924	11.93413	77.74921		15.22	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			11.58126	81.17582	11.52392	81.53529		17.91	0.00	18,102,207.86	223	125,820.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	142.68000	0.14268	174.81000	0.17481	142.680	16.42	0.06	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	873.12000	0.87312	956.28000	0.95628	873.120	17.00	0.26	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,343.86000	1.34386	1,450.44000	1.45044	1,343.860	17.36	0.35	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,315.57000	1.31557	1,179.39000	1.17939	1,315.570	18.98	0.31	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,005.85000	1.00585	893.57000	0.89357	1,005.850	19.36	0.25	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.69982	82.77282	11.64007	83.14103		18.48	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	745.94000	0.74594	798.76000	0.79876	745.940	17.20	0.16	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,482.34000	1.48234	1,573.86000	1.57386	1,482.340	17.22	0.27	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,854.15000	1.85415	1,961.76000	1.96176	1,854.150	17.40	0.32	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,095.43000	2.09543	2,212.80000	2.21280	2,095.430	17.52	0.35	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,274.84000	3.27484	3,434.36000	3.43436	3,274.840	18.08	0.47	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,059.84000	3.05984	2,901.14000	2.90114	3,059.840	18.96	0.39	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,775.37000	1.77537	1,669.18000	1.66918	1,775.370	20.16	0.25	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,073.33000	1.07333	1,003.09000	1.00309	1,073.330	21.22	0.17	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.81952	79.93116	11.75738	80.30731		18.44	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.93464	81.54591	11.87019	81.92969		16.56	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.07098	78.61099	12.00413	79.00138		16.33	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			11.51962	78.41532	11.45175	78.85308		18.98	0.00	5,645,903.04	72	81,128.00
R2044	On 02/02/2023	Bond Future	10.30	Call	211.49000	0.21149	261.57000	0.26157	211.490	17.39	0.08	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	10.75	Call	640.67000	0.64067	753.62000	0.75362	640.670	17.73	0.20	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	1,072.43000	1.07243	1,230.85000	1.23085	1,072.430	18.07	0.30	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	11.75	Put	1,864.61000	1.86461	1,724.53000	1.72453	1,864.610	19.47	0.39	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,344.04000	1.34404	1,239.13000	1.23913	1,344.040	19.97	0.31	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.62905	79.95802	11.55847	80.40603		19.60	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,771.19000	3.77119	3,469.00000	3.46900	3,771.190	20.02	0.45	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,142.85000	3.14285	2,868.39000	2.86839	3,142.850	20.45	0.39	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,616.67000	2.61667	2,370.04000	2.37004	2,616.670	20.88	0.34	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.73909	77.18482	11.66579	77.64243		19.58	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.84442	78.74416	11.76850	79.21100		17.51	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.96908	75.88038	11.89039	76.35550		17.28	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			11.39858	82.06349	11.34072	82.45047		18.66	0.00	0.00	0	247,577.00
R2048	On 02/02/2023	Bond Future	10.40	Call	379.15000	0.37915	430.46000	0.43046	379.150	17.30	0.13	0.00	0	3,820.00
R2048	On 02/02/2023	Bond Future	11.10	Call	1,661.92000	1.66192	1,780.80000	1.78080	1,661.920	18.38	0.39	0.00	0	3,820.00
R2048	On 04/05/2023	Bond Future			11.49963	79.21731	11.43946	79.61356		20.36	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.60171	80.77457	11.53927	81.17929		19.28	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.70077	77.98475	11.63612	78.39759		18.21	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.81555	79.52334	11.74860	79.94347		17.00	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			11.31173	68.00373	11.25940	68.26856		16.92	0.00	0.00	0	25,765.00

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 04/05/2023	Bond Future			11.42087	66.18873		11.36639	66.46014		18.29	0.00	0.00	0	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	668.02000	0.66802		710.36000	0.71036	668.020	17.03	0.18	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,315.79000	4.31579		4,090.35000	4.09035	4,315.790	17.92	0.58	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,410.22000	1.41022		1,281.61000	1.28161	1,410.220	20.28	0.25	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.52671	67.52137		11.47020	67.79863		17.29	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.63689	65.73409		11.57832	66.01697		16.19	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.76477	66.99988		11.70415	67.28762		15.11	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			223.41560	223.41560		223.45995	223.45995			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.77851	224.77851		224.82813	224.82813			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			229.35478	229.35478		229.40656	229.40656			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.87581	230.87581		230.92807	230.92807			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			235.38082	235.38082		235.43205	235.43205			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			10.71485	83.36583		10.69377	83.46313		11.49	0.00	0.00	0	39,597.00
R213	On 02/02/2023	Bond Future	9.16	Call	20.45000	0.02045		35.98000	0.03598	20.450	9.73	0.02	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,686.39000	3.68639		3,663.85000	3.66385	3,686.390	10.18	0.82	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,512.69000	2.51269		2,510.93000	2.51093	2,512.690	10.73	0.67	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	954.11000	0.95411		1,052.29000	1.05229	954.110	10.88	0.37	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	187.26000	0.18726		187.85000	0.18785	187.260	14.17	0.08	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.83245	81.45238		10.81005	81.55327		13.00	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.94893	83.09204		10.92537	83.19549		12.12	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.07725	81.21786		11.05258	81.32336		10.93	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.23706	82.78286		11.21133	82.88966		10.27	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			11.42321	65.56287		11.36561	65.86944		18.58	0.00	3,933,772.20	60	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	220.60000	0.22060		260.46000	0.26046	220.600	17.09	0.10	0.00	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,070.22000	1.07022		1,153.35000	1.15335	1,070.220	18.11	0.34	0.00	0	3,550.00
R214	On 04/05/2023	Bond Future			11.52262	63.55325		11.46283	63.86717		20.20	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.62005	64.83268		11.55814	65.15333		19.14	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.72336	62.84338		11.65932	63.17049		18.08	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.84542	64.05372		11.77917	64.38658		16.91	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 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 :											18,159,111,843.72	209,324	1 570 309.00
Grand Total:											18,159,111,843.72	209,324	1 570 309.00