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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2022

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
<b>Derivatives</b>														
AL37	On	02/02/2023	Index Future	858.95900	858.95900	856.08300	856.08300				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	875.29300	875.29300	872.36600	872.36600				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	892.65500	892.65500	889.67300	889.67300				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	911.01700	911.01700	907.97600	907.97600				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	928.48100	928.48100	925.37800	925.37800				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	991.02300	991.02300	986.33400	986.33400				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,009.86700	1,009.86700	1,005.09400	1,005.09400				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,029.89900	1,029.89900	1,025.03400	1,025.03400				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,051.08400	1,051.08400	1,046.12200	1,046.12200				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,071.23200	1,071.23200	1,066.17200	1,066.17200				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	870.94400	870.94400	865.54500	865.54500				0.00	0.00	0	107.00
ALBI	On	04/05/2023	Index Future	887.50500	887.50500	882.00800	882.00800				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	905.10900	905.10900	899.50500	899.50500				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	923.72800	923.72800		918.01100	918.01100			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	941.43500	941.43500		935.60600	935.60600			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	12.13282	75.75847		12.24332	75.23844			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.29841	73.42448		12.41353	72.89472			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.45745	74.89916		12.57744	74.35896			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.61583	72.66333		12.74095	72.11213			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.81157	74.06765		12.94240	73.50551			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	12.34847	74.37370		12.45844	73.76401			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.49702	71.54359		12.61140	70.92245			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.63575	72.98117		12.75457	72.34779			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.77349	70.23789		12.89707	69.59148			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	12.93463	71.59362		13.06330	70.93449			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	858.61500	858.61500		853.31000	853.31000			0.00	0.00	0	835.00
GOVI	On 04/05/2023	GOVI	874.94200	874.94200		869.54000	869.54000			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	892.29700	892.29700		886.79000	886.79000			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	910.65200	910.65200		905.03400	905.03400			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	928.10800	928.10800		922.38100	922.38100			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.84562	165.84562		165.43317	165.43317			0.00	0.00	0	6,088.00
I2025	On 04/05/2023	Bond Future	169.03988	169.03988		168.62024	168.62024			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.68864	170.68864		170.26205	170.26205			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.23912	174.23912		173.80405	173.80405			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.83041	175.83041		175.38852	175.38852			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	119.47665	119.47665		119.06172	119.06172			0.00	0.00	0	1,392.00
I2029	On 04/05/2023	Bond Future	120.48439	120.48439		120.06227	120.06227			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.90278	122.90278		122.47254	122.47254			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	124.13158	124.13158		123.69363	123.69363			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.53607	126.53607		126.08937	126.08937			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	114.18715	114.18715		113.42359	113.42359			0.00	0.00	0	7,298.00
I2033	On 04/05/2023	Bond Future	115.00185	115.00185		114.22418	114.22418			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.31014	117.31014		116.51717	116.51717			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.33127	118.33127		117.52305	117.52305			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.62352	120.62352		119.79937	119.79937			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	125.80511	125.80511		124.42843	124.42843			0.00	0.00	0	4,059.00
I2038	On 04/05/2023	Bond Future	128.22837	128.22837		126.82581	126.82581			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	128.84024	128.84024		127.41083	127.41083			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	131.52069	131.52069		130.06194	130.06194			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.06064	132.06064		130.57562	130.57562			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	112.16361	112.16361		110.91904	110.91904			0.00	0.00	0	13,076.00
I2046	On 04/05/2023	Bond Future	112.29170	112.29170		111.02405	111.02405			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	114.54605	114.54605		113.25314	113.25314			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.84293	114.84293		113.52500	113.52500			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.06653	117.06653		115.72282	115.72282			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	112.01789	112.01789		110.73093	110.73093			0.00	0.00	0	9,301.00
I2050	On 04/05/2023	Bond Future	114.17546	114.17546		112.86409	112.86409			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	114.28569	114.28569		112.94935	112.94935			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.66319	116.66319		115.29952	115.29952			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	116.68724	116.68724		115.29917	115.29917			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	318.56500	318.56500		316.60400	316.60400			0.00	0.00	0	662.00
I GOV	On 04/05/2023	Index Future	324.70000	324.70000		322.70200	322.70200			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	331.21600	331.21600		329.17900	329.17900			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.10300	338.10300		336.02500	336.02500			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	344.65700	344.65700		342.53800	342.53800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.15500	92.84500		7.16000	92.84000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.25500	92.74500		7.22500	92.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.55000	92.45000		7.52500	92.47500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.58500	92.41500		7.58000	92.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.71000	92.29000		7.67500	92.32500			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			7.72000	92.28000		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.73000	92.27000		7.74500	92.25500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.74500	92.25500		7.79000	92.21000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.75500	92.24500		7.78000	92.22000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.73000	92.27000		7.77000	92.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.71000	92.29000		7.76000	92.24000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.69500	92.30500		7.72000	92.28000			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.64780	107.34437		8.76042	106.96782		5.87	0.00	376,242,016.85	3,505	74,326.00
R186	On 04/05/2023	Bond Future			8.72844	109.38611		8.85037	109.00286		5.51	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			8.78899	106.25260		8.92159	105.86212		5.38	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.82827	108.44115		8.97326	108.04290		4.71	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,471.01000	2.47101	2,249.57000	2.24957	2,471.010	724.650	4.79	0.58	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	724.65000	0.72465	817.33000	0.81733	724.650		5.45	0.22	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.93602	105.21210		9.09587	104.80591		4.51	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			329.75455	329.75455		329.35719	329.35719			0.00	26,050,609.45	79	977.00
R197	On 04/05/2023	Bond Future			336.10487	336.10487		335.70127	335.70127			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.78698	333.78698		333.37997	333.37997			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.73160	340.73160		340.31686	340.31686			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			245.51429	245.51429		245.05597	245.05597			0.00	0.00	0	5,970.00
R202	On 04/05/2023	Bond Future			250.24244	250.24244		249.77619	249.77619			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.45061	250.45061		249.97783	249.97783			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			255.66036	255.66036		255.17834	255.17834			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.67147	255.67147		255.18418	255.18418			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			10.23401	89.19740		10.32385	88.78933		10.55	0.00	668,356,118.20	7,493	95,254.00
R2030	On 02/02/2023	Bond Future	8.81	Call	65.12000	0.06512	51.52000	0.05152	65.120	65.120	9.65	0.04	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	135.23000	0.13523	108.75000	0.10875	135.230	135.230	9.56	0.08	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,203.30000	3.20330	3,524.91000	3.52491	3,203.300	3,203.300	9.56	0.75	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	774.93000	0.77493	660.79000	0.66079	774.930	774.930	9.72	0.32	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,310.67000	2.31067	2,585.22000	2.58522	2,310.670	2,310.670	9.82	0.63	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	419.84000	0.41984	502.84000	0.50284	419.840	419.840	11.55	0.17	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	5,219.25000	5.21925	4,876.81000	4.87681	5,219.250	11.84	0.87	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,978.08000	5.97808	5,620.81000	5.62081	5,978.080	12.14	0.90	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.36233	90.89463	10.45666	90.47923		10.90	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	659.70000	0.65970	589.34000	0.58934	659.700	10.78	0.19	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,187.61000	1.18761	1,072.57000	1.07257	1,187.610	10.52	0.30	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,312.69000	1.31269	1,188.57000	1.18857	1,312.690	10.53	0.33	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,477.32000	1.47732	1,341.75000	1.34175	1,477.320	10.56	0.36	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,846.18000	1.84618	1,686.74000	1.68674	1,846.180	10.60	0.41	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,736.95000	2.73695	2,530.17000	2.53017	2,736.950	10.85	0.53	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,312.27000	3.31227	3,080.40000	3.08040	3,312.270	11.02	0.59	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,142.64000	1.14264	1,261.37000	1.26137	1,142.640	11.66	0.26	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	895.89000	0.89589	993.75000	0.99375	895.890	11.94	0.21	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	620.67000	0.62067	693.05000	0.69305	620.670	12.38	0.15	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	414.37000	0.41437	465.74000	0.46574	414.370	12.85	0.11	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	381.97000	0.38197	430.14000	0.43014	381.970	12.85	0.10	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.48554	88.69155	10.58485	88.26815		10.55	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,857.80000	2.85780	2,657.67000	2.65767	2,857.800	10.31	0.50	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,429.97000	3.42997	3,206.29000	3.20629	3,429.970	10.48	0.55	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	736.80000	0.73680	807.20000	0.80720	736.800	12.25	0.15	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	582.22000	0.58222	640.24000	0.64024	582.220	12.40	0.12	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.59195	90.51897	10.69644	90.08709		9.00	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.74335	88.24547	10.85377	87.80506		8.94	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			10.77734	88.45526	10.86163	88.02148		12.65	0.00	707,642.08	8	113,593.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	61.06000	0.06106	48.83000	0.04883	61.060	10.95	0.04	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	100.46000	0.10046	81.29000	0.08129	100.460	10.98	0.06	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	336.75000	0.33675	281.43000	0.28143	336.750	11.06	0.15	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,869.30000	3.86930	4,214.74000	4.21474	3,869.300	11.30	0.76	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	688.71000	0.68871	590.68000	0.59068	688.710	11.38	0.26	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	817.12000	0.81712	705.55000	0.70555	817.120	11.50	0.30	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,649.49000	2.64949	2,935.51000	2.93551	2,649.490	11.78	0.61	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,606.07000	1.60607	1,426.08000	1.42608	1,606.070	12.07	0.46	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	778.35000	0.77835	902.54000	0.90254	778.350	13.45	0.24	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	726.25000	0.72625	844.02000	0.84402	726.250	13.54	0.23	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	449.82000	0.44982	530.50000	0.53050	449.820	14.13	0.15	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	117.98000	0.11798	144.26000	0.14426	117.980	15.60	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.90606	85.97840	10.99401	85.53674		14.02	0.00	0.00	0	66,460.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,455.42000	2.45542	2,273.59000	2.27359	2,455.420	13.63	0.44	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,521.49000	4.52149	4,257.80000	4.25780	4,521.490	14.44	0.63	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	380.32000	0.38032	424.09000	0.42409	380.320	16.45	0.08	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.02610	87.68533	11.11791	87.23517		12.86	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,271.48000	6.27148	5,972.75000	5.97275	6,271.480	13.54	0.69	0.00	0	5,000.00	

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 02/11/2023	Bond Future	11.14106	85.33089		11.23699	84.87168		11.52	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	11.29002	86.96178		11.39047	86.49358		10.96	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	11.13714	89.09629		11.24188	88.48693		14.96	0.00	537,250,628.70	6,030	167,801.00	
R2035	On 02/02/2023	Bond Future	9.81	Call	171.13000	0.17113	135.46000	0.13546	171.130	13.71	0.07	0	582.00	
R2035	On 02/02/2023	Bond Future	9.89	Call	209.06000	0.20906	166.45000	0.16645	209.060	13.71	0.09	0	388.00	
R2035	On 02/02/2023	Bond Future	10.30	Call	530.68000	0.53068	435.59000	0.43559	530.680	13.76	0.19	0	976.00	
R2035	On 02/02/2023	Bond Future	10.64	Call	1,053.93000	1.05393	890.65000	0.89065	1,053.930	14.12	0.31	0	388.00	
R2035	On 02/02/2023	Bond Future	10.66	Put	3,948.57000	3.94857	4,390.14000	4.39014	3,948.570	14.14	0.68	0	582.00	
R2035	On 02/02/2023	Bond Future	11.05	Call	2,041.96000	2.04196	1,779.98000	1.77998	2,041.960	14.66	0.48	0	976.00	
R2035	On 02/02/2023	Bond Future	11.06	Put	2,523.82000	2.52382	2,868.73000	2.86873	2,523.820	14.68	0.52	0	582.00	
R2035	On 02/02/2023	Bond Future	11.98	Put	768.52000	0.76852	918.47000	0.91847	768.520	16.10	0.21	0	388.00	
R2035	On 02/02/2023	Bond Future	13.22	Put	125.72000	0.12572	159.55000	0.15955	125.720	17.97	0.04	0	976.00	
R2035	On 04/05/2023	Bond Future	11.25971	86.28913		11.36853	85.66859		16.04	0.00	0.00	0	0.00	
R2035	On 04/05/2023	Bond Future	9.85	Call	800.87000	0.80087	701.21000	0.70121	800.870	14.94	0.18	0	388.00	
R2035	On 04/05/2023	Bond Future	10.42	Call	1,562.11000	1.56211	1,391.41000	1.39141	1,562.110	14.95	0.30	0	491.00	
R2035	On 04/05/2023	Bond Future	10.60	Call	1,902.78000	1.90278	1,705.03000	1.70503	1,902.780	15.04	0.35	0	388.00	
R2035	On 04/05/2023	Bond Future	11.17	Call	3,328.89000	3.32889	3,039.56000	3.03956	3,328.890	15.62	0.50	0	491.00	
R2035	On 04/05/2023	Bond Future	12.46	Put	1,419.52000	1.41952	1,578.54000	1.57854	1,419.520	17.39	0.23	0	388.00	
R2035	On 04/05/2023	Bond Future	13.18	Put	800.41000	0.80041	899.73000	0.89973	800.410	18.39	0.14	0	491.00	
R2035	On 03/08/2023	Bond Future	11.37588	88.00198		11.48904	87.36937		15.02	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	11.49016	85.30948		11.60786	84.66410		13.90	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	11.63743	86.94038		11.76022	86.28234		13.03	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	11.32597	80.55663		11.43045	79.94221		16.93	0.00	4,027,831.50	50	134,420.00	
R2037	On 02/02/2023	Bond Future	11.10	Call	1,695.69000	1.69569	1,464.95000	1.46495	1,695.690	16.28	0.42	0	577.00	
R2037	On 02/02/2023	Bond Future	11.97	Put	1,030.79000	1.03079	1,216.53000	1.21653	1,030.790	17.77	0.26	0	577.00	
R2037	On 04/05/2023	Bond Future	11.45074	82.08962		11.55915	81.46391		17.27	0.00	0.00	0	0.00	
R2037	On 04/05/2023	Bond Future	10.95	Call	2,309.48000	2.30948	0.00000	0.00000	2,309.480	16.30	0.39	22,963,322.51	711	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,502.26000	2.50226	2,263.19000	2.26319	2,502.260	16.38	0.41	0	400.00	
R2037	On 04/05/2023	Bond Future	11.78	Call	4,734.88000	4.73488	4,377.58000	4.37758	4,734.880	17.31	0.60	0	400.00	
R2037	On 04/05/2023	Bond Future	11.94	Put	2,528.11000	2.52811	0.00000	0.00000	2,528.110	17.55	0.36	41,950,205.96	1,406	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	632.77000	0.63277	713.03000	0.71303	632.770	20.24	0.11	0	400.00	
R2037	On 03/08/2023	Bond Future	11.57190	79.46151		11.68453	78.82363		17.06	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	11.67904	81.09923		11.79588	80.44840		15.09	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	11.81590	78.39463		11.93747	77.73109		14.92	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	11.42321	82.17275		11.53275	81.47977		17.98	0.00	24,323,134.00	296	121,552.00	
R2040	On 02/02/2023	Bond Future	10.21	Call	261.10000	0.26110	206.98000	0.20698	261.100	16.48	0.10	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	1,224.13000	1.22413	1,028.41000	1.02841	1,224.130	16.75	0.32	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,788.23000	1.78823	1,529.93000	1.52993	1,788.230	17.04	0.42	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,086.81000	1.08681	1,294.10000	1.29410	1,086.810	18.58	0.26	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	827.91000	0.82791	996.51000	0.99651	827.910	18.96	0.21	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.54433	83.73655	11.65792	83.03075		18.35	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	944.66000	0.94466	824.77000	0.82477	944.660	17.08	0.19	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,803.86000	1.80386	1,602.47000	1.60247	1,803.860	17.10	0.31	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	2,224.60000	2.22460	1,989.96000	1.98996	2,224.600	17.28	0.36	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,494.72000	2.49472	0.00000	0.00000	2,494.720	17.40	0.39	22,385,118.64	684	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,791.44000	3.79144	3,455.32000	3.45532	3,791.440	17.95	0.51	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	2,742.92000	2.74292	0.00000	0.00000	2,742.920	18.82	0.36	41,262,439.56	1,368	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,582.14000	1.58214	1,761.56000	1.76156	1,582.140	20.01	0.23	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	955.35000	0.95535	1,073.80000	1.07380	955.350	21.07	0.15	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.66190	80.89071	11.77981	80.17122		18.18	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.76571	82.55804	11.88791	81.82389		16.40	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.89742	79.63084	12.02444	78.88245		16.20	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			11.34547	79.54684	11.45995	78.79998		19.03	0.00	971,585,103.76	12,214	86,030.00
R2044	On 02/02/2023	Bond Future	10.30	Call	382.99000	0.38299	303.04000	0.30304	382.990	17.44	0.13	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	10.75	Call	998.61000	0.99861	822.75000	0.82275	998.610	17.78	0.27	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	1,557.70000	1.55770	1,311.70000	1.31170	1,557.700	18.12	0.37	0.00	0	2,840.00
R2044	On 02/02/2023	Bond Future	11.75	Put	1,572.50000	1.57250	1,855.18000	1.85518	1,572.500	19.53	0.33	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,134.65000	1.13465	1,357.50000	1.35750	1,134.650	20.03	0.26	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.45654	81.06066	11.57512	80.29996		19.44	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,260.64000	3.26064	3,591.00000	3.59100	3,260.640	19.44	0.40	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,695.55000	2.69555	2,983.15000	2.98315	2,695.550	19.86	0.35	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,227.89000	2.22789	2,476.87000	2.47687	2,227.890	20.29	0.30	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.56376	78.28695	11.68670	77.51143		19.29	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.65774	79.90060	11.78497	79.10932		17.96	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.77718	77.04776	11.90927	76.24106		17.74	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			11.23925	83.13726	11.35359	82.36410		18.70	0.00	0.00	0	247,562.00
R2048	On 02/02/2023	Bond Future	10.40	Call	598.46000	0.59846	480.05000	0.48005	598.460	17.14	0.18	0.00	0	3,820.00
R2048	On 02/02/2023	Bond Future	11.10	Call	2,172.78000	2.17278	1,855.01000	1.85501	2,172.780	17.97	0.46	0.00	0	3,820.00
R2048	On 04/05/2023	Bond Future			11.34229	80.26099	11.46066	79.47355		20.19	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.44208	81.81670	11.56473	81.01382		18.96	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.53061	79.07978	11.65750	78.26063		17.81	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.64085	80.62825	11.77247	79.79321		16.77	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			11.14834	68.83559	11.25763	68.27754		16.98	0.00	0.00	0	25,810.00

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			11.26016	66.99388		11.37333	66.42548		18.17	0.00	0.00	0	2,510.00
R209	On 04/05/2023	Bond Future	10.00	Call	848.60000	0.84860		741.56000	0.74156	848.600	16.92	0.21	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	11.00	Put	3,839.75000	3.83975		4,166.88000	4.16688	3,839.750	17.46	0.54	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,200.44000	1.20044		1,340.80000	1.34080	1,200.440	19.76	0.22	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.36406	68.32385		11.48123	67.74438		17.06	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.46295	66.57919		11.58431	65.98796		15.76	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.58636	67.85180		11.71225	67.24907		14.81	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			223.11173	223.11173		223.44598	223.44598			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			224.32811	224.32811		224.67033	224.67033			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			228.83117	228.83117		229.18085	229.18085			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			230.42880	230.42880		230.78877	230.78877			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			234.89165	234.89165		235.25792	235.25792			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			10.61978	83.80584		10.70422	83.41487		11.78	0.00	0.00	0	39,157.00
R213	On 02/02/2023	Bond Future	9.16	Call	56.75000	0.05675		45.40000	0.04540	56.750	10.40	0.04	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,439.97000	3.43997		3,750.76000	3.75076	3,439.970	10.67	0.76	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,350.89000	2.35089		2,607.83000	2.60783	2,350.890	11.13	0.61	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	1,249.79000	1.24979		1,102.07000	1.10207	1,249.790	11.25	0.43	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	188.64000	0.18864		227.43000	0.22743	188.640	14.22	0.08	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.74457	81.84910		10.83275	81.45103		12.94	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.86222	83.47361		10.95444	83.06787		11.94	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.97895	81.63926		11.07549	81.22538		10.64	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.13665	83.20069		11.23807	82.77867		10.11	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			11.25931	66.44140		11.36850	65.85401		18.64	0.00	97,270,209.60	1,464	71,030.00
R214	On 02/02/2023	Bond Future	10.30	Call	375.08000	0.37508		301.72000	0.30172	375.080	17.08	0.15	0.00	0	3,550.00
R214	On 02/02/2023	Bond Future	11.00	Call	1,443.68000	1.44368		1,231.15000	1.23115	1,443.680	17.74	0.41	0.00	0	3,550.00
R214	On 04/05/2023	Bond Future			11.36090	64.40803		11.47372	63.80981		20.05	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.45628	65.68652		11.57291	65.07660		18.85	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future			11.54907	63.73995		11.66963	63.11764		18.11	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future			11.66662	64.95851		11.79156	64.32412		16.93	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
<b>Total for Derivatives :</b>											<b>2,834,374,380.81</b>	<b>35,308</b>	<b>1 484 890.00</b>
<b>Grand Total:</b>											<b>2,834,374,380.81</b>	<b>35,308</b>	<b>1 484 890.00</b>