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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/12/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On	02/02/2023	Index Future	848.10300	848.10300		848.01500	848.01500			0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	864.75700	864.75700		864.65200	864.65200			0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	882.53200	882.53200		882.04300	882.04300			0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	901.10200	901.10200		899.86200	899.86200			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	919.22800	919.22800		917.25500	917.25500			0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	968.90900	968.90900		970.15700	970.15700			0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	987.93600	987.93600		989.19000	989.19000			0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,008.24300	1,008.24300		1,009.08500	1,009.08500			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,029.45800	1,029.45800		1,029.47100	1,029.47100			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,050.16600	1,050.16600		1,049.36900	1,049.36900			0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	850.58200	850.58200		852.29000	852.29000			0.00	0.00	0	107.00
ALBI	On	04/05/2023	Index Future	867.28500	867.28500		869.01100	869.01100			0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	885.11200	885.11200		886.48900	886.48900			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	903.73700	903.73700		904.39800	904.39800			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	921.91600	921.91600		921.87900	921.87900			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	12.52529	73.93437		12.48210	74.13201			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.69741	71.61086		12.65263	71.81128			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.86165	73.10131		12.82236	73.27336			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	13.02986	70.86120		13.00321	70.97533			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.22817	72.29836		13.21397	72.35768			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	12.72821	72.30409		12.68979	72.50896			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.88364	69.47962		12.84387	69.68732			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	13.02779	70.92651		12.99265	71.10661			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.17497	68.17341		13.15046	68.29654			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.33936	69.55480		13.32510	69.62494			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	838.47300	838.47300		840.16300	840.16300			0.00	33,538,920.00	4	848.00
GOVI	On 04/05/2023	GOVI	854.93900	854.93900		856.64700	856.64700			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	872.51200	872.51200		873.87600	873.87600			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	890.87100	890.87100		891.53000	891.53000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	908.79100	908.79100		908.76200	908.76200			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.33251	165.33251		165.40295	165.40295			0.00	0.00	0	6,278.00
I2025	On 04/05/2023	Bond Future	168.62190	168.62190		168.69101	168.69101			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.38335	170.38335		170.37847	170.37847			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.00810	174.00810		173.85855	173.85855			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.75786	175.75786		175.46763	175.46763			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	117.60201	117.60201		117.39616	117.39616			0.00	28,694,890.44	244	1,496.00
I2029	On 04/05/2023	Bond Future	118.64684	118.64684		118.43480	118.43480			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	121.11465	121.11465		120.84523	120.84523			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	122.36129	122.36129		121.98406	121.98406			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	124.84720	124.84720		124.36581	124.36581			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	111.76115	111.76115		112.75884	112.75884			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	112.59880	112.59880		113.61441	113.61441			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	114.94075	114.94075		115.92668	115.92668			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	115.96498	115.96498		116.87421	116.87421			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	118.32101	118.32101		119.15624	119.15624			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	121.87186	121.87186		122.31413	122.31413			0.00	0.00	0	4,113.00
I2038	On 04/05/2023	Bond Future	124.29675	124.29675		124.74589	124.74589			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	124.91841	124.91841		125.32087	125.32087			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	127.57622	127.57622		127.88069	127.88069			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	128.15880	128.15880		128.36785	128.36785			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	107.27276	107.27276		108.13564	108.13564			0.00	0.00	0	13,085.00
I2046	On 04/05/2023	Bond Future	107.37241	107.37241		108.25050	108.25050			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	109.60607	109.60607		110.45397	110.45397			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	109.84849	109.84849		110.62082	110.62082			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	112.07934	112.07934		112.77958	112.77958			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	107.54766	107.54766		108.11325	108.11325			0.00	0.00	0	10,467.00
I2050	On 04/05/2023	Bond Future	109.68734	109.68734		110.26242	110.26242			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	109.78456	109.78456		110.32242	110.32242			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	112.12054	112.12054		112.57590	112.57590			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	112.15928	112.15928		112.53490	112.53490			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	310.64700	310.64700		311.85100	311.85100			0.00	0.00	0	672.00
I GOV	On 04/05/2023	Index Future	316.82300	316.82300		318.04500	318.04500			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	323.40900	323.40900		324.51600	324.51600			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	330.28700	330.28700		331.14500	331.14500			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	337.00200	337.00200		337.61700	337.61700			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.23500	92.76500		7.23500	92.76500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.27500	92.72500		7.26000	92.74000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.68000	92.32000		7.65500	92.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.72500	92.27500		7.69500	92.30500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.89000	92.11000		7.86000	92.14000			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			7.91000	92.09000		7.88500	92.11500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.97000	92.03000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.98500	92.01500		7.95500	92.04500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.98500	92.01500		7.95500	92.04500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.97000	92.03000		7.94000	92.06000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.96000	92.04000		7.92000	92.08000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.94500	92.05500		7.91500	92.08500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			9.08016	105.90784		9.08359	105.89654		5.41	0.00	0.00	0	72,285.00
R186	On 04/05/2023	Bond Future			9.17555	107.98924		9.17982	107.97601		5.42	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.24941	104.90455		9.27047	104.84341		5.29	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.31405	107.11432		9.37052	106.96146		4.67	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,721.29000	1.72129		1,652.93000	1.65293	1,721.290	4.75	0.47	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	1,010.90000	1.01090		1,058.16000	1.05816	1,010.900	5.41	0.29	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.43142	103.95978		9.52717	103.71993		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			328.74867	328.74867		328.86041	328.86041			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.28827	335.28827		335.39659	335.39659			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.18368	333.18368		333.14548	333.14548			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.27294	340.27294		339.95012	339.95012			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			239.22502	239.22502		240.06941	240.06941			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			243.98375	243.98375		244.84093	244.84093			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			244.23631	244.23631		245.00240	245.00240			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			249.43248	249.43248		250.00674	250.00674			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			249.54889	249.54889		249.93802	249.93802			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			10.66830	87.24657		10.64540	87.34808		10.33	0.00	523,479.42	6	95,078.00
R2030	On 02/02/2023	Bond Future	8.81	Call	4.00000	0.00400		4.81000	0.00481	4.000	9.02	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	12.63000	0.01263		14.80000	0.01480	12.630	8.97	0.01	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	4,745.60000	4.74560		4,657.96000	4.65796	4,745.600	9.42	0.91	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	229.01000	0.22901		249.82000	0.24982	229.010	9.65	0.14	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	3,621.68000	3.62168		3,546.28000	3.54628	3,621.680	9.82	0.82	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	774.17000	0.77417		757.04000	0.75704	774.170	11.87	0.29	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	3,538.70000	3.53870	3,628.00000	3.62800	3,538.700	12.17	0.77	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,227.39000	4.22739	4,320.61000	4.32061	4,227.390	12.48	0.82	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.80597	88.96221	10.78220	89.06439		10.98	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	327.88000	0.32788	343.59000	0.34359	327.880	10.89	0.11	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	646.61000	0.64661	672.87000	0.67287	646.610	10.61	0.20	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	728.13000	0.72813	756.68000	0.75668	728.130	10.63	0.22	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	837.45000	0.83745	868.89000	0.86889	837.450	10.65	0.24	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,091.34000	1.09134	1,128.87000	1.12887	1,091.340	10.69	0.30	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	1,750.36000	1.75036	1,800.49000	1.80049	1,750.360	10.93	0.41	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,204.98000	2.20498	2,261.96000	2.26196	2,204.980	11.11	0.47	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,653.05000	1.65305	1,625.64000	1.62564	1,653.050	11.74	0.35	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,307.13000	1.30713	1,285.36000	1.28536	1,307.130	12.02	0.29	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	912.69000	0.91269	897.63000	0.89763	912.690	12.45	0.22	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	611.23000	0.61123	601.45000	0.60145	611.230	12.92	0.15	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	565.55000	0.56555	556.47000	0.55647	565.550	12.92	0.14	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.93748	86.78519	10.92202	86.84955		10.69	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,018.63000	2.01863	2,050.41000	2.05041	2,018.630	10.62	0.40	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,489.49000	2.48949	2,525.15000	2.52515	2,489.490	10.81	0.45	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	1,070.43000	1.07043	1,062.47000	1.06247	1,070.430	12.53	0.21	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	829.64000	0.82964	823.46000	0.82346	829.640	12.53	0.17	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			11.05779	88.61378	11.06020	88.60406		9.33	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			11.21382	86.38801	11.23453	86.30738		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			11.19984	86.30998	11.17686	86.42482		12.35	0.00	0.00	0	111,759.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	4.10000	0.00410	4.94000	0.00494	4.100	10.39	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	8.87000	0.00887	10.49000	0.01049	8.870	10.44	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	63.87000	0.06387	72.04000	0.07204	63.870	10.82	0.04	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	5,572.27000	5.57227	5,473.77000	5.47377	5,572.270	11.22	0.91	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	194.56000	0.19456	213.48000	0.21348	194.560	11.32	0.11	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	251.50000	0.25150	274.22000	0.27422	251.500	11.47	0.13	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	4,039.97000	4.03997	3,958.71000	3.95871	4,039.970	11.85	0.80	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	679.00000	0.67900	722.79000	0.72279	679.000	12.19	0.27	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	1,314.79000	1.31479	1,286.46000	1.28646	1,314.790	13.71	0.39	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	1,230.04000	1.23004	1,203.75000	1.20375	1,230.040	13.81	0.37	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	769.95000	0.76995	754.86000	0.75486	769.950	14.42	0.25	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	199.24000	0.19924	197.19000	0.19719	199.240	15.97	0.08	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.33639	83.84594	11.31266	83.96168		14.06	0.00	0.00	0	66,549.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,527.16000	1.52716	1,574.84000	1.57484	1,527.160	13.68	0.33	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,175.96000	3.17596	3,247.64000	3.24764	3,175.960	14.49	0.53	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	536.33000	0.53633	528.59000	0.52859	536.330	16.49	0.12	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.46285	85.57169	11.44606	85.65165		13.05	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	4,934.80000	4.93480	4,991.19000	4.99119	4,934.800	13.99	0.61	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			11.58931	83.21295		11.58733	83.22215		11.92	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.74172	84.88294		11.75447	84.82524		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			11.55937	86.67725		11.51062	86.95152		14.90	0.00	0.00	0	145,655.00
R2035	On 02/02/2023	Bond Future	9.81	Call	29.17000	0.02917		36.31000	0.03631	29.170	13.67	0.02	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	38.30000	0.03830		47.28000	0.04728	38.300	13.67	0.02	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	137.60000	0.13760		163.02000	0.16302	137.600	13.71	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	359.81000	0.35981		412.23000	0.41223	359.810	14.07	0.15	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,653.48000	5.65348		5,433.56000	5.43356	5,653.480	14.09	0.85	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	906.41000	0.90641		1,005.00000	1.00500	906.410	14.60	0.29	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,796.30000	3.79630		3,621.87000	3.62187	3,796.300	14.62	0.70	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,217.14000	1.21714		1,147.33000	1.14733	1,217.140	16.04	0.32	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	185.43000	0.18543		174.45000	0.17445	185.430	17.91	0.07	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.68918	83.87713		11.63871	84.15549		16.16	0.00	0.00	0	104,314.00
R2035	On 04/05/2023	Bond Future	9.85	Call	399.45000	0.39945		435.45000	0.43545	399.450	15.05	0.11	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	898.35000	0.89835		964.82000	0.96482	898.350	15.22	0.21	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,143.64000	1.14364		1,222.35000	1.22235	1,143.640	15.39	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,219.82000	2.21982		2,340.87000	2.34087	2,219.820	16.05	0.39	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	2,029.58000	2.02958		1,955.83000	1.95583	2,029.580	17.86	0.31	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,168.74000	1.16874		1,124.30000	1.12430	1,168.740	18.85	0.20	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.81150	85.60312		11.76599	85.84918		15.24	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.93634	82.89957		11.90248	83.07901		14.30	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			12.08755	84.56350		12.06511	84.67972		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			11.71793	78.28698		11.66908	78.56464		16.87	0.00	0.00	0	135,772.00
R2037	On 02/02/2023	Bond Future	11.10	Call	739.67000	0.73967		826.61000	0.82661	739.670	16.22	0.25	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,551.13000	1.55113		1,464.84000	1.46484	1,551.130	17.71	0.38	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.84888	79.82665		11.79835	80.10858		17.40	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,484.16000	1.48416		1,578.38000	1.57838	1,484.160	16.67	0.29	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,630.49000	1.63049		1,730.73000	1.73073	1,630.490	16.76	0.31	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,444.76000	3.44476		3,601.31000	3.60131	3,444.760	17.83	0.51	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	3,416.10000	3.41610		3,301.72000	3.30172	3,416.100	18.07	0.46	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	857.82000	0.85782		824.38000	0.82438	857.820	20.41	0.15	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.97528	77.21141		11.92930	77.46312		17.31	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.09107	78.83867		12.05587	79.02806		15.49	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.23036	76.16580		12.20571	76.29575		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			11.80534	79.79468		11.76669	80.03024		17.91	0.00	0.00	0	131,875.00
R2040	On 02/02/2023	Bond Future	10.21	Call	57.66000	0.05766		68.22000	0.06822	57.660	16.42	0.03	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	493.87000	0.49387		548.96000	0.54896	493.870	17.00	0.18	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	825.87000	0.82587		903.85000	0.90385	825.870	17.36	0.26	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,675.47000	1.67547	1,607.03000	1.60703	1,675.470	18.98	0.38	0.00	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,284.56000	1.28456	1,231.24000	1.23124	1,284.560	19.36	0.31	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.93244	81.36407		11.89252	81.60305		18.48	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	508.39000	0.50839	544.17000	0.54417	508.390	17.20	0.12	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,077.06000	1.07706	1,139.89000	1.13989	1,077.060	17.22	0.22	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,378.55000	1.37855	1,453.02000	1.45302	1,378.550	17.40	0.26	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,577.79000	1.57779	1,659.28000	1.65928	1,577.790	17.52	0.29	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,583.12000	2.58312	2,694.14000	2.69414	2,583.120	18.08	0.41	0.00	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,574.33000	3.57433	3,481.55000	3.48155	3,574.330	18.96	0.45	0.00	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	2,091.66000	2.09166	2,034.05000	2.03405	2,091.660	20.16	0.30	0.00	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,268.34000	1.26834	1,232.60000	1.23260	1,268.340	21.22	0.19	0.00	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			12.05508	78.53003	12.01982	78.73729		18.44	0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.16714	80.18516	12.14244	80.32797		16.56	0.00	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.30128	77.28888	12.28693	77.37024		16.33	0.00	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			11.73378	77.06029	11.68987	77.33490			18.98	0.00	0.00	0	83,220.00
R2044	On 02/02/2023	Bond Future	10.75	Call	346.82000	0.34682	394.85000	0.39485	346.820	17.73	0.13	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	639.07000	0.63907	713.20000	0.71320	639.070	18.07	0.21	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	797.23000	0.79723	883.23000	0.88323	797.230	18.24	0.25	0.00	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,272.73000	2.27273	2,433.34000	2.43334	2,272.730	19.37	0.50	0.00	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	2,333.82000	2.33382	2,225.56000	2.22556	2,333.820	19.47	0.48	0.00	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,692.34000	1.69234	1,610.44000	1.61044	1,692.340	19.97	0.38	0.00	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.85114	78.57588	11.80579	78.85476		19.60	0.00	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,342.90000	4.34290	4,218.72000	4.21872	4,342.900	20.02	0.50	0.00	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,633.50000	3.63350	3,526.15000	3.52615	3,633.500	20.45	0.44	0.00	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	3,034.57000	3.03457	2,942.49000	2.94249	3,034.570	20.88	0.38	0.00	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.96379	75.80974	11.92257	76.05891		19.58	0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.06612	77.40754	12.03455	77.59549		17.51	0.00	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.18860	74.58066	12.16643	74.71023		17.28	0.00	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			11.61306	80.65771	11.56904	80.94260			18.66	0.00	0.00	0	247,713.00
R2048	On 02/02/2023	Bond Future	11.00	Call	871.47000	0.87147	963.60000	0.96360	871.470	18.20	0.26	0.00	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,440.38000	2.44038	2,609.59000	2.60959	2,440.380	19.35	0.51	0.00	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.72192	77.78353	11.67648	78.07282		20.36	0.00	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.82669	79.34658	11.78519	79.60648		19.28	0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.92310	76.59419	11.89086	76.79307		18.21	0.00	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			12.03596	78.16843	12.01270	78.30940		17.00	0.00	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

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/02/2023	Bond Future			11.54603	66.83609		11.50222	67.05219		16.92	0.00	25,264,042.02	378	25,765.00
R209	On 04/05/2023	Bond Future			11.66370	64.99789		11.61852	65.21715		18.29	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	450.44000	0.45044		485.54000	0.48554	450.440	17.03	0.13	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,992.38000	4.99238		4,860.96000	4.86096	4,992.380	17.92	0.65	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,728.56000	2.72856		2,846.09000	2.84609	2,728.560	18.68	0.48	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,678.88000	1.67888		1,624.84000	1.62484	1,678.880	20.28	0.29	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.77220	66.33567		11.73157	66.52982		17.29	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.87945	64.58051		11.84927	64.72248		16.19	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			12.00502	65.87664		11.98498	65.96930		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			219.81891	219.81891		220.35220	220.35220			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			221.10790	221.10790		221.64798	221.64798			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			225.70711	225.70711		226.15923	226.15923			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			227.34116	227.34116		227.61172	227.61172			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			231.95930	231.95930		232.05495	232.05495			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			11.03194	81.92021		11.00902	82.02358		11.49	0.00	0.00	0	40,652.00
R213	On 02/02/2023	Bond Future	9.16	Call	3.54000	0.00354		4.28000	0.00428	3.540	9.73	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,907.74000	4.90774		4,817.94000	4.81794	4,907.740	10.18	0.92	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	3,521.15000	3.52115		3,446.85000	3.44685	3,521.150	10.73	0.81	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	459.43000	0.45943		492.88000	0.49288	459.430	10.88	0.23	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	292.05000	0.29205		287.42000	0.28742	292.050	14.17	0.12	0.00	0	912.00
R213	On 04/05/2023	Bond Future			11.16397	79.97798		11.14030	80.08210		13.00	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.28759	81.62355		11.27123	81.69370		12.12	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.41573	79.78804		11.41497	79.79122		10.93	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.57661	81.39008		11.59157	81.32942		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			11.64237	64.41743		11.60358	64.61776		18.58	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	525.42000	0.52542		580.34000	0.58034	525.420	17.94	0.21	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	1,868.10000	1.86810		1,986.40000	1.98640	1,868.100	19.26	0.50	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.74932	62.38498		11.70938	62.58831		20.20	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.84904	63.66868		11.81334	63.84790		19.14	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 02/11/2023	Bond Future	11.94957	61.70909		11.92339	61.83870		18.08	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.06960	62.94777		12.05266	63.03026		16.91	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 :											88,021,331.88	632	1 571 607.00
Grand Total:											88,021,331.88	632	1 571 607.00