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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2022

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	852.14400	852.14400	851.04900	851.04900				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	868.86700	868.86700	867.75600	867.75600				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	886.72000	886.72000	885.59000	885.59000				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	905.37500	905.37500	904.22300	904.22300				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	923.59100	923.59100	922.41300	922.41300				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	977.50900	977.50900	972.96700	972.96700				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	996.69300	996.69300	992.06800	992.06800				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,017.17300	1,017.17300	1,012.45600	1,012.45600				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,038.57200	1,038.57200	1,033.75800	1,033.75800				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,059.46800	1,059.46800	1,054.55500	1,054.55500				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	856.10400	856.10400	853.60200	853.60200				0.00	68,488,320.00	8	111.00
ALBI	On	04/05/2023	Index Future	872.90500	872.90500	870.35900	870.35900				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	890.84100	890.84100	888.24600	888.24600				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	909.58300	909.58300		906.93500	906.93500			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	927.88300	927.88300		925.18000	925.18000			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	12.43985	74.32608		12.48301	74.12784			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.60872	72.00856		12.65362	71.80684			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.76939	73.50623		12.81615	73.30060			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.93369	71.27425		12.98247	71.06433			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.12749	72.72044		13.17851	72.50612			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	12.63380	72.80932		12.67659	72.57958			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.78567	69.99316		12.83014	69.75927			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.92612	71.44976		12.97231	71.21122			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.06923	68.70727		13.11728	68.46382			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.22914	70.10010		13.27920	69.85153			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	843.95600	843.95600		841.46500	841.46500			0.00	0.00	0	848.00
GOVI	On 04/05/2023	GOVI	860.51900	860.51900		857.98400	857.98400			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	878.20000	878.20000		875.61700	875.61700			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	896.67600	896.67600		894.04000	894.04000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	914.71700	914.71700		912.02500	912.02500			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.54050	165.54050		165.77586	165.77586			0.00	5,959,458.00	36	6,260.00
I2025	On 04/05/2023	Bond Future	168.83000	168.83000		169.07106	169.07106			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.59278	170.59278		170.83892	170.83892			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.22084	174.22084		174.47246	174.47246			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	175.97508	175.97508		176.23034	176.23034			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	117.51211	117.51211		117.34795	117.34795			0.00	0.00	0	1,496.00
I2029	On 04/05/2023	Bond Future	118.55211	118.55211		118.38525	118.38525			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	121.01625	121.01625		120.84639	120.84639			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	122.25940	122.25940		122.08555	122.08555			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	124.74429	124.74429		124.56663	124.56663			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	111.94334	111.94334		112.29691	112.29691			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	112.78181	112.78181		113.14301	113.14301			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	115.12595	115.12595		115.49502	115.49502			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	116.15283	116.15283		116.52933	116.52933			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	118.51357	118.51357		118.89760	118.89760			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	122.89365	122.89365		121.78376	121.78376			0.00	0.00	0	4,193.00
I2038	On 04/05/2023	Bond Future	125.33597	125.33597		124.20471	124.20471			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	125.97658	125.97658		124.82178	124.82178			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	128.65609	128.65609		127.47698	127.47698			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	129.26036	129.26036		128.05552	128.05552			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	109.15133	109.15133		107.61642	107.61642			0.00	0.00	0	13,685.00
I2046	On 04/05/2023	Bond Future	109.28541	109.28541		107.72036	107.72036			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	111.55740	111.55740		109.96017	109.96017			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	111.83941	111.83941		110.20772	110.20772			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	114.11172	114.11172		112.44659	112.44659			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	108.47941	108.47941		108.48369	108.48369			0.00	0.00	0	10,717.00
I2050	On 04/05/2023	Bond Future	110.63494	110.63494		110.64005	110.64005			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	110.74971	110.74971		110.75466	110.75466			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	113.10525	113.10525		113.11070	113.11070			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	113.16356	113.16356		113.16757	113.16757			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	312.78600	312.78600		311.71700	311.71700			0.00	0.00	0	671.00
I GOV	On 04/05/2023	Index Future	319.00100	319.00100		317.91300	317.91300			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	325.63000	325.63000		324.52000	324.52000			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	332.55400	332.55400		331.42100	331.42100			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	339.31600	339.31600		338.15900	338.15900			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		7.27500	92.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.68000	92.32000		7.69000	92.31000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.70500	92.29500		7.72500	92.27500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.85000	92.15000		7.90000	92.10000			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			7.87000	92.13000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.92000	92.08000		7.98000	92.02000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.91500	92.08500		7.98500	92.01500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.88500	92.11500		7.98500	92.01500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.86000	92.14000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.84000	92.16000		7.96000	92.04000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.84500	92.15500		7.95500	92.04500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.91689	106.44743		8.96003	106.30452		5.70	0.00	8,196,452.11	77	72,686.00
R186	On 04/05/2023	Bond Future			8.99952	108.53641		9.04608	108.39134		5.66	0.00	0.00	0	12,188.00
R186	On 03/08/2023	Bond Future			9.05838	105.46121		9.10893	105.31354		5.48	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.10533	107.68180		9.16057	107.53123		4.90	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,037.47000	2.03747	1,963.24000	1.96324	2,037.470	4.85	0.52	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	894.36000	0.89436	936.34000	0.93634	894.360	5.54	0.26	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.20106	104.53972		9.26201	104.38587		4.65	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			329.11779	329.11779		329.14030	329.14030			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.65676	335.65676		335.68168	335.68168			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.55285	333.55285		333.57746	333.57746			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.64771	340.64771		340.67340	340.67340			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			241.96294	241.96294		240.68775	240.68775			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			246.77025	246.77025		245.47104	245.47104			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			247.07609	247.07609		245.74962	245.74962			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			252.33093	252.33093		250.97675	250.97675			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			252.50518	252.50518		251.12039	251.12039			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
R203	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			10.48123	88.08018		10.57563	87.65826		10.34	0.00	264,240.54	3	95,078.00
R2030	On 02/02/2023	Bond Future	8.81	Call	5.41000	0.00541	3.73000	0.00373	5.410	8.63	0.01	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	17.73000	0.01773	12.59000	0.01259	17.730	8.59	0.02	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,928.52000	3.92852	4,314.84000	4.31484	3,928.520	8.49	0.89	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	258.57000	0.25857	201.27000	0.20127	258.570	8.62	0.17	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,838.99000	2.83899	3,184.88000	3.18488	2,838.990	8.81	0.78	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	464.98000	0.46498	570.79000	0.57079	464.980	11.15	0.21	0.00	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,127.69000	4.12769	3,788.14000	3.78814	4,127.690	11.52	0.84	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,873.60000	4.87360	4,514.31000	4.51431	4,873.600	11.89	0.88	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.60983	89.80994	10.70893	89.38032		11.10	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	461.55000	0.46155	406.86000	0.40686	461.550	11.17	0.15	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	854.38000	0.85438	760.95000	0.76095	854.380	10.81	0.24	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	939.79000	0.93979	838.51000	0.83851	939.790	10.75	0.26	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,058.47000	1.05847	946.83000	0.94683	1,058.470	10.71	0.29	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,358.55000	1.35855	1,223.53000	1.22353	1,358.550	10.75	0.34	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,091.39000	2.09139	1,907.63000	1.90763	2,091.390	10.88	0.46	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,592.78000	2.59278	2,381.55000	2.38155	2,592.780	11.03	0.53	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,335.95000	1.33595	1,479.50000	1.47950	1,335.950	11.63	0.30	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	1,043.29000	1.04329	1,161.91000	1.16191	1,043.290	11.92	0.25	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	716.37000	0.71637	804.07000	0.80407	716.370	12.36	0.18	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	472.69000	0.47269	534.68000	0.53468	472.690	12.85	0.13	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	443.73000	0.44373	502.48000	0.50248	443.730	12.92	0.12	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.73115	87.64904	10.83548	87.21089		10.93	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,355.86000	2.35586	2,173.06000	2.17306	2,355.860	10.57	0.44	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,855.09000	2.85509	2,647.73000	2.64773	2,855.090	10.69	0.50	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	877.29000	0.87729	962.38000	0.96238	877.290	12.43	0.18	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	718.58000	0.71858	790.29000	0.79029	718.580	12.73	0.15	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.84071	89.49512	10.95051	89.04793		9.42	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.98434	87.28783	11.10036	86.83144		9.11	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			11.03903	87.11800	11.12285	86.69554		12.38	0.00	0.00	0	111,927.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	4.53000	0.00453	3.28000	0.00328	4.530	9.88	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	10.18000	0.01018	7.49000	0.00749	10.180	9.93	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	70.07000	0.07007	54.15000	0.05415	70.070	10.06	0.05	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,767.34000	4.76734	5,156.23000	5.15623	4,767.340	10.13	0.90	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	196.46000	0.19646	156.81000	0.15681	196.460	10.15	0.12	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	257.96000	0.25796	208.23000	0.20823	257.960	10.27	0.15	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,271.03000	3.27103	3,611.49000	3.61149	3,271.030	10.70	0.77	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	759.41000	0.75941	644.76000	0.64476	759.410	11.07	0.32	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	892.53000	0.89253	1,044.78000	1.04478	892.530	12.83	0.31	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	828.31000	0.82831	972.35000	0.97235	828.310	12.94	0.29	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	491.35000	0.49135	587.81000	0.58781	491.350	13.67	0.19	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	113.21000	0.11321	141.81000	0.14181	113.210	15.44	0.05	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.16884	84.66773	11.25628	84.23752		14.17	0.00	0.00	0	66,549.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,776.47000	1.77647	1,630.93000	1.63093	1,776.470	13.58	0.37	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,566.30000	3.56630	3,336.48000	3.33648	3,566.300	14.31	0.57	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	453.88000	0.45388	505.32000	0.50532	453.880	16.68	0.10	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.28808	86.40906	11.37935	85.97037		13.38	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,388.83000	5.38883	5,119.13000	5.11913	5,388.830	13.79	0.64	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			11.40669	84.06731		11.50209	83.61955		11.95	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.55039	85.75519		11.65030	85.29821		11.08	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			11.48601	87.09047		11.51843	86.90749		15.08	0.00	0.00	0	145,634.00
R2035	On 02/02/2023	Bond Future	9.81	Call	35.85000	0.03585	34.18000	0.03418	35.850	13.83	0.02	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	46.85000	0.04685	44.63000	0.04463	46.850	13.83	0.03	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	161.35000	0.16135	153.46000	0.15346	161.350	13.82	0.08	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	395.19000	0.39519	376.53000	0.37653	395.190	13.97	0.16	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,277.41000	5.27741	5,440.87000	5.44087	5,277.410	13.99	0.83	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	980.99000	0.98099	939.47000	0.93947	980.990	14.43	0.32	0.00	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,458.94000	3.45894	3,599.72000	3.59972	3,458.940	14.44	0.68	0.00	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	1,031.92000	1.03192	1,103.50000	1.10350	1,031.920	15.85	0.29	0.00	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	142.40000	0.14240	158.85000	0.15885	142.400	17.77	0.05	0.00	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.61327	84.29630		11.64689	84.11028		16.38	0.00	0.00	0	104,314.00
R2035	On 04/05/2023	Bond Future	9.85	Call	453.13000	0.45313	436.88000	0.43688	453.130	15.21	0.12	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	972.68000	0.97268	940.69000	0.94069	972.680	15.23	0.22	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,205.08000	1.20508	1,166.64000	1.16664	1,205.080	15.24	0.26	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,280.66000	2.28066	2,217.42000	2.21742	2,280.660	15.65	0.40	0.00	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,797.72000	1.79772	1,863.27000	1.86327	1,797.720	17.41	0.29	0.00	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	1,013.80000	1.01380	1,056.54000	1.05654	1,013.800	18.45	0.18	0.00	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.73273	86.02966		11.76766	85.84013		15.56	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.85446	83.33443		11.89079	83.14108		14.32	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			12.00199	85.00788		12.03992	84.81046		13.18	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			11.65020	78.67234		11.67736	78.51747		17.04	0.00	2,674,859.56	34	133,747.00
R2037	On 02/02/2023	Bond Future	11.10	Call	792.78000	0.79278	765.92000	0.76592	792.780	16.03	0.27	0.00	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,339.84000	1.33984	1,413.55000	1.41355	1,339.840	17.43	0.35	0.00	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.77890	80.21750		11.80701	80.06016		17.58	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,563.47000	1.56347	1,525.75000	1.52575	1,563.470	16.57	0.31	0.00	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,715.06000	1.71506	1,674.47000	1.67447	1,715.060	16.65	0.33	0.00	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,580.78000	3.58078	3,511.23000	3.51123	3,580.780	17.63	0.52	0.00	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	3,176.56000	3.17656	3,258.22000	3.25822	3,176.560	17.87	0.44	0.00	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	812.54000	0.81254	843.37000	0.84337	812.540	20.65	0.14	0.00	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.90273	77.60912		11.93191	77.44880		17.63	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.01587	79.24411		12.04613	79.08059		15.48	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.15199	76.58008		12.18350	76.41312		15.06	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			11.70710	80.39559		11.74955	80.13506		18.04	0.00	0.00	0	131,788.00
R2040	On 02/02/2023	Bond Future	10.21	Call	73.25000	0.07325	67.71000	0.06771	73.250	16.53	0.04	0.00	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	562.70000	0.56270	525.55000	0.52555	562.700	16.79	0.20	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	928.18000	0.92818	871.55000	0.87155	928.180	17.08	0.29	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,379.84000	1.37984	1,489.82000	1.48982	1,379.840	18.64	0.34	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,036.60000	1.03660	1,127.32000	1.12732	1,036.600	19.03	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.83081	81.97473	11.87479	81.70956		18.62	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	583.72000	0.58372	555.23000	0.55523	583.720	17.29	0.13	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,214.95000	1.21495	1,161.52000	1.16152	1,214.950	17.32	0.24	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,512.46000	1.51246	1,448.44000	1.44844	1,512.460	17.33	0.28	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,711.69000	1.71169	1,641.04000	1.64104	1,711.690	17.36	0.31	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,769.10000	2.76910	2,668.55000	2.66855	2,769.100	17.86	0.43	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,229.48000	3.22948	3,355.95000	3.35595	3,229.480	18.70	0.42	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,852.51000	1.85251	1,937.76000	1.93776	1,852.510	19.92	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,107.42000	1.10742	1,164.82000	1.16482	1,107.420	21.02	0.18	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.94970	79.15203	11.99533	78.88175		18.73	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.05795	80.81962	12.10525	80.54379		16.72	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.18766	77.93677	12.23685	77.65524		16.34	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			11.66161	77.51251	11.68859	77.34293		19.06	0.00	0.00	0	83,188.00
R2044	On 02/02/2023	Bond Future	10.75	Call	369.29000	0.36929	356.22000	0.35622	369.290	17.45	0.14	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	684.72000	0.68472	661.23000	0.66123	684.720	17.80	0.23	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	851.83000	0.85183	823.13000	0.82313	851.830	17.93	0.27	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,415.46000	2.41546	2,346.67000	2.34667	2,415.460	18.96	0.53	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	2,033.80000	2.03380	2,130.95000	2.13095	2,033.800	19.06	0.45	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,441.40000	1.44140	1,520.78000	1.52078	1,441.400	19.56	0.35	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.77662	79.03504	11.80451	78.86265		19.69	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,024.60000	4.02460	4,121.59000	4.12159	4,024.600	19.69	0.48	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,344.09000	3.34409	3,430.61000	3.43061	3,344.090	20.12	0.42	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,774.46000	2.77446	2,851.09000	2.85109	2,774.460	20.56	0.36	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.88666	76.27710	11.91555	76.10148		19.83	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.98632	77.88414	12.01622	77.70497		18.19	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.10563	75.06751	12.13671	74.88452		17.98	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			11.52596	81.22321	11.56306	80.98145		18.67	0.00	0.00	0	247,673.00
R2048	On 02/02/2023	Bond Future	11.00	Call	944.43000	0.94443	895.02000	0.89502	944.430	17.77	0.28	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,635.17000	2.63517	2,526.10000	2.52610	2,635.170	18.87	0.55	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.63196	78.35814	11.67033	78.11213		20.40	0.00	0.00	0	10,943.00
R2048	On 03/08/2023	Bond Future			11.73359	79.93182	11.77332	79.68110		19.44	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.82677	77.19119	11.86790	76.93527		18.13	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.93592	78.77808	11.97860	78.51692		16.80	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			11.46354	67.24383		11.50587	67.03414		17.10	0.00	0.00	0	25,765.00
R209	On 04/05/2023	Bond Future			11.57855	65.41199		11.62234	65.19857		18.52	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	513.20000	0.51320		488.06000	0.48806	513.200	17.20	0.15	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,644.35000	4.64435		4,789.56000	4.78956	4,644.350	17.51	0.63	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,820.91000	2.82091		2,725.01000	2.72501	2,820.910	18.13	0.50	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,467.70000	1.46770		1,536.26000	1.53626	1,467.700	19.75	0.27	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.68419	66.75727		11.72950	66.53973		17.63	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.78833	65.01050		11.83527	64.78849		16.20	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.91039	66.31582		11.95910	66.08923		14.95	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			220.03334	220.03334		220.09976	220.09976			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			221.32090	221.32090		221.38961	221.38961			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			225.92148	225.92148		225.99237	225.99237			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			227.55703	227.55703		227.62854	227.62854			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			232.18143	232.18143		232.25393	232.25393			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			10.86567	82.67405		10.95476	82.26899		11.49	0.00	0.00	0	38,989.00
R213	On 02/02/2023	Bond Future	9.16	Call	3.91000	0.00391		2.73000	0.00273	3.910	9.21	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,168.03000	4.16803		4,541.23000	4.54123	4,168.030	9.32	0.90	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,846.96000	2.84696		3,170.71000	3.17071	2,846.960	10.04	0.76	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	560.61000	0.56061		464.58000	0.46458	560.610	10.20	0.28	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	188.60000	0.18860		234.53000	0.23453	188.600	14.01	0.09	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.99062	80.74459		11.08362	80.33214		13.10	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.10645	82.40471		11.20371	81.98406		12.39	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.22611	80.58502		11.32796	80.15568		11.05	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.37731	82.20382		11.48430	81.76566		10.22	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			11.54993	64.89654		11.59219	64.67678		18.67	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	558.62000	0.55862		521.75000	0.52175	558.620	17.30	0.23	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	1,993.59000	1.99359		1,894.24000	1.89424	1,993.590	18.39	0.54	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.65402	62.87190		11.69764	62.64828		20.34	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.75063	64.16471		11.79571	63.93671		19.40	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	11.84786	62.21505		11.89446	61.98243		18.43	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.96408	63.46444		12.01240	63.22700		17.08	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 :											85,583,330.21	158	1 569 223.00
Grand Total:											85,583,330.21	158	1 569 223.00