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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/12/2022

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	854.61500	854.61500	851.39000	851.39000				0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	871.39300	871.39300	868.07200	868.07200				0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	889.43900	889.43900	885.89400	885.89400				0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	908.13600	908.13600	904.52400	904.52400				0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	926.67500	926.67500	922.73100	922.73100				0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	985.04400	985.04400	977.38100	977.38100				0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,004.38300	1,004.38300	996.53100	996.53100				0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,025.18300	1,025.18300	1,016.99000	1,016.99000				0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,046.73300	1,046.73300	1,038.37700	1,038.37700				0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,068.10200	1,068.10200	1,059.27800	1,059.27800				0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	861.73100	861.73100	854.73300	854.73300				0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	878.64900	878.64900	871.48100	871.48100				0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	896.84500	896.84500	889.37200	889.37200				0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	915.69800	915.69800		908.07500	908.07500			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	934.39200	934.39200		926.35400	926.35400			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	12.32266	74.86820		12.46326	74.21846			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.48654	72.56149		12.63373	71.89610			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.63939	74.08222		12.79583	73.38986			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.79844	71.86079		12.96147	71.15460			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.98094	73.34106		13.15628	72.59939			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	12.54439	73.29342		12.67933	72.56491			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.69258	70.48702		12.83358	69.74123			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.82721	71.96519		12.97622	71.19109			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.96661	69.23206		13.12153	68.44235			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.11804	70.65721		13.28340	69.83075			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	849.56600	849.56600		842.64700	842.64700			0.00	0.00	0	848.00
GOVI	On 04/05/2023	GOVI	866.24500	866.24500		859.15800	859.15800			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	884.18400	884.18400		876.79600	876.79600			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	902.77000	902.77000		895.23500	895.23500			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	921.20000	921.20000		913.25500	913.25500			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.98326	165.98326		165.82239	165.82239			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.28184	169.28184		169.11138	169.11138			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.08351	171.08351		170.87539	170.87539			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.71866	174.71866		174.50771	174.50771			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.53399	176.53399		176.26821	176.26821			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	119.32527	119.32527		118.49894	118.49894			0.00	0.00	0	1,496.00
I2029	On 04/05/2023	Bond Future	120.40092	120.40092		119.55409	119.55409			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.92258	122.92258		122.03658	122.03658			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	124.20485	124.20485		123.29931	123.29931			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.76647	126.76647		125.80684	125.80684			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	114.73714	114.73714		113.82394	113.82394			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	115.63095	115.63095		114.69552	114.69552			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	118.05252	118.05252		117.07699	117.07699			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	119.14068	119.14068		118.14320	118.14320			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.59792	121.59792		120.54598	120.54598			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	126.50272	126.50272		122.86362	122.86362			0.00	0.00	0	4,123.00
I2038	On 04/05/2023	Bond Future	129.01687	129.01687		125.30073	125.30073			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	129.75758	129.75758		125.93682	125.93682			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.51478	132.51478		128.61418	128.61418			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	133.23574	133.23574		129.21718	129.21718			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	111.04102	111.04102		110.25341	110.25341			0.00	0.00	0	13,685.00
I2046	On 04/05/2023	Bond Future	111.21193	111.21193		110.40531	110.40531			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	113.54139	113.54139		112.69804	112.69804			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	113.86501	113.86501		113.00197	113.00197			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	116.21297	116.21297		115.29935	115.29935			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	114.89189	114.89189		111.75942	111.75942			0.00	0.00	0	10,717.00
I2050	On 04/05/2023	Bond Future	117.17474	117.17474		113.97608	113.97608			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	117.44776	117.44776		114.15683	114.15683			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	119.94341	119.94341		116.58369	116.58369			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	120.17532	120.17532		116.71219	116.71219			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	318.57600	318.57600		315.52700	315.52700			0.00	0.00	0	671.00
I GOV	On 04/05/2023	Index Future	324.90800	324.90800		321.78600	321.78600			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	331.71200	331.71200		328.46800	328.46800			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	338.76000	338.76000		335.44900	335.44900			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	345.74800	345.74800		342.27400	342.27400			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.26500	92.73500		7.27000	92.73000			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.30000	92.70000		7.34000	92.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.67500	92.32500		7.75000	92.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.70000	92.30000		7.78000	92.22000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.83000	92.17000		7.93500	92.06500			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			7.84000	92.16000		7.97000	92.03000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.90500	92.09500		8.05500	91.94500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.90000	92.10000		8.09500	91.90500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.86500	92.13500		8.09500	91.90500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.83500	92.16500		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.83500	92.16500		8.09000	91.91000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.82000	92.18000		8.08500	91.91500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.81926	106.77175		8.94624	106.35017		5.70	0.00	27,440,339.75	257	72,403.00
R186	On 04/05/2023	Bond Future			8.89364	108.86727		9.03259	108.43334		5.74	0.00	0.00	0	12,216.00
R186	On 03/08/2023	Bond Future			8.93739	105.81571		9.09518	105.35368		5.49	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.97382	108.04137		9.14603	107.57083		4.91	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,216.85000	2.21685	1,965.32000	1.96532	2,216.850	2,216.850	4.86	0.55	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	790.01000	0.79001	909.06000	0.90906	790.010	790.010	5.54	0.23	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.04349	104.93879		9.24537	104.42784		4.61	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			329.10554	329.10554		328.88995	328.88995			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.64495	335.64495		335.41241	335.41241			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.60627	333.60627		333.29314	333.29314			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.69554	340.69554		340.37904	340.37904			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			244.92183	244.92183		242.01152	242.01152			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			249.78837	249.78837		246.81100	246.81100			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.20307	250.20307		247.11069	247.11069			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			255.51940	255.51940		252.36368	252.36368			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.83327	255.83327		252.53795	252.53795			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			10.31580	88.82580		10.46160	88.16824		10.32	0.00	32,510,242.80	366	92,379.00
R2030	On 02/02/2023	Bond Future	8.81	Call	3.65000	0.00365	3.87000	0.00387	3.650	3.650	7.98	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	14.20000	0.01420	13.84000	0.01384	14.200	14.200	7.91	0.02	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,222.44000	3.22244	3,825.47000	3.82547	3,222.440	3,222.440	8.22	0.86	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	361.93000	0.36193	239.40000	0.23940	361.930	361.930	8.66	0.22	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,241.36000	2.24136	2,729.27000	2.72927	2,241.360	2,241.360	8.95	0.71	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	325.70000	0.32570	397.94000	0.39794	325.700	325.700	11.77	0.16	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,768.09000	4.76809	4,159.82000	4.15982	4,768.090	12.16	0.88	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,541.37000	5.54137	4,916.32000	4.91632	5,541.370	12.55	0.91	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.43596	90.57018	10.58998	89.89632		11.10	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	529.76000	0.52976	449.18000	0.44918	529.760	11.03	0.17	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	996.01000	0.99601	842.27000	0.84227	996.010	10.73	0.28	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,109.26000	1.10926	928.18000	0.92818	1,109.260	10.75	0.30	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,259.72000	1.25972	1,047.62000	1.04762	1,259.720	10.77	0.33	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,600.89000	1.60089	1,349.64000	1.34964	1,600.890	10.80	0.39	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,445.28000	2.44528	2,089.11000	2.08911	2,445.280	11.04	0.51	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,001.22000	3.00122	2,595.43000	2.59543	3,001.220	11.22	0.57	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,118.57000	1.11857	1,270.44000	1.27044	1,118.570	11.87	0.27	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	865.49000	0.86549	985.54000	0.98554	865.490	12.16	0.21	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	586.68000	0.58668	669.68000	0.66968	586.680	12.60	0.15	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	381.53000	0.38153	436.65000	0.43665	381.530	13.08	0.10	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	350.13000	0.35013	409.15000	0.40915	350.130	13.08	0.10	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.54469	88.43906	10.71073	87.73513		10.97	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,729.43000	2.72943	2,362.89000	2.36289	2,729.430	10.73	0.48	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,285.61000	3.28561	2,866.36000	2.86636	3,285.610	10.90	0.54	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	762.26000	0.76226	838.46000	0.83846	762.260	12.69	0.16	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	601.70000	0.60170	684.35000	0.68435	601.700	12.84	0.13	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.64494	90.29962	10.81945	89.58204		9.49	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.77075	88.13593	10.96160	87.37763		9.00	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			10.91478	87.74945	11.06010	87.01154		12.42	0.00	311,335,048.60	3,548	112,006.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	3.52000	0.00352	2.56000	0.00256	3.520	9.53	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	8.43000	0.00843	6.19000	0.00619	8.430	9.56	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	67.37000	0.06737	50.71000	0.05071	67.370	9.62	0.05	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,167.32000	4.16732	4,837.74000	4.83774	4,167.320	10.09	0.88	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	246.71000	0.24671	155.26000	0.15526	246.710	10.27	0.15	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	331.92000	0.33192	208.44000	0.20844	331.920	10.50	0.18	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,777.02000	2.77702	3,304.08000	3.30408	2,777.020	11.08	0.72	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	959.15000	0.95915	665.94000	0.66594	959.150	11.55	0.38	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	707.89000	0.70789	855.03000	0.85503	707.890	13.53	0.26	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	654.88000	0.65488	790.16000	0.79016	654.880	13.65	0.24	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	379.93000	0.37993	454.19000	0.45419	379.930	14.41	0.15	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	82.38000	0.08238	94.45000	0.09445	82.380	16.23	0.04	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.03907	85.31163	11.19151	84.55591		14.19	0.00	0.00	0	66,549.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,971.32000	1.97132	1,688.45000	1.68845	1,971.320	13.60	0.40	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,886.81000	3.88681	3,451.10000	3.45110	3,886.810	14.33	0.60	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	364.27000	0.36427	438.00000	0.43800	364.270	16.70	0.09	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.14975	87.07978	11.31215	86.29307		13.58	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,902.80000	5.90280	5,276.69000	5.27669	5,902.800	14.27	0.66	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			11.26249	84.75016		11.43206	83.94793		12.15	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.39386	86.47784		11.57670	85.63453		11.02	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			11.35660	87.82659		11.50172	87.00173		15.18	0.00	4,215,676.32	48	145,653.00
R2035	On 02/02/2023	Bond Future	9.81	Call	40.05000	0.04005		24.61000	0.02461	40.050	13.93	0.02	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	52.75000	0.05275		32.91000	0.03291	52.750	13.92	0.03	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	187.17000	0.18717		125.68000	0.12568	187.170	13.91	0.09	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	462.51000	0.46251		330.20000	0.33020	462.510	14.05	0.19	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,612.07000	4.61207	5,299.13000	5.29913	4,612.070		14.07	0.80	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,141.34000	1.14134		874.32000	0.87432	1,141.340	14.51	0.36	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,886.09000	2.88609	3,440.06000	3.44006	2,886.090		14.53	0.63	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	749.68000	0.74968		973.04000	0.97304	749.680	15.96	0.24	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	82.30000	0.08230		117.92000	0.11792	82.300	17.89	0.03	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.47871	85.04683		11.63019	84.20261		16.62	0.00	0.00	0	104,314.00
R2035	On 04/05/2023	Bond Future	9.85	Call	537.34000	0.53734		415.29000	0.41529	537.340	15.43	0.14	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,130.24000	1.13024		911.84000	0.91184	1,130.240	15.45	0.24	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,391.54000	1.39154		1,136.58000	1.13658	1,391.540	15.46	0.29	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,575.02000	2.57502		2,187.77000	2.18777	2,575.020	15.88	0.44	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,569.99000	1.56999		1,770.24000	1.77024	1,569.990	17.66	0.26	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	869.23000	0.86923		986.34000	0.98634	869.230	18.71	0.16	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.59028	86.80907		11.75069	85.93213		15.82	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.70658	84.12817		11.87333	83.23393		14.62	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.84289	85.84341		12.02147	84.90641		13.27	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			11.54211	79.29320		11.67672	78.52111		17.16	0.00	286,248,452.00	3,610	133,553.00
R2037	On 02/02/2023	Bond Future	11.10	Call	889.52000	0.88952		680.27000	0.68027	889.520	16.14	0.30	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,041.74000	1.04174		1,302.43000	1.30243	1,041.740	17.56	0.31	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.66665	80.85054		11.80699	80.06027		17.86	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,748.41000	1.74841		1,465.80000	1.46580	1,748.410	16.82	0.33	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,912.76000	1.91276		1,612.45000	1.61245	1,912.760	16.91	0.35	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,902.31000	3.90231		3,437.92000	3.43792	3,902.310	17.91	0.55	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	2,889.02000	2.88902		3,184.45000	3.18445	2,889.020	18.15	0.41	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	712.26000	0.71226		794.37000	0.79437	712.260	20.95	0.13	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.78377	78.26781		11.93227	77.44682		17.95	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.89276	79.91468		12.04670	79.07751		15.82	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.01940	77.28853		12.18387	76.41116		15.19	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			11.59434	81.09417		11.74925	80.13690		18.17	0.00	11,353,183.80	140	137,947.00
R2040	On 02/02/2023	Bond Future	10.21	Call	78.99000	0.07899		48.55000	0.04855	78.990	16.65	0.04	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	635.03000	0.63503	450.63000	0.45063	635.030	16.90	0.22	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,048.82000	1.04882	776.07000	0.77607	1,048.820	17.20	0.32	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,059.06000	1.05906	1,370.41000	1.37041	1,059.060	18.78	0.29	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	771.91000	0.77191	1,016.53000	1.01653	771.910	19.17	0.22	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.71382	82.68692	11.87509	81.70776		18.91	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	674.82000	0.67482	516.75000	0.51675	674.820	17.56	0.15	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,380.19000	1.38019	1,105.04000	1.10504	1,380.190	17.59	0.27	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,741.36000	1.74136	1,386.55000	1.38655	1,741.360	17.78	0.31	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,976.86000	1.97686	1,576.17000	1.57617	1,976.860	17.90	0.34	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,139.35000	3.13935	2,593.45000	2.59345	3,139.350	18.49	0.46	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	2,999.31000	2.99931	3,278.34000	3.27834	2,999.310	19.40	0.40	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,715.48000	1.71548	1,866.80000	1.86680	1,715.480	20.64	0.25	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,021.25000	1.02125	1,106.13000	1.10613	1,021.250	21.72	0.16	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.82604	79.89185	11.99601	78.87774		19.06	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.93009	81.57291	12.10614	80.53861		17.06	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.05052	78.73015	12.23755	77.65124		16.53	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			11.59041	77.96303	11.70944	77.21231		19.22	0.00	4,210,003.62	54	79,599.00
R2044	On 02/02/2023	Bond Future	10.75	Call	376.96000	0.37696	279.93000	0.27993	376.960	17.59	0.15	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	711.29000	0.71129	549.50000	0.54950	711.290	17.94	0.24	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	889.37000	0.88937	697.10000	0.69710	889.370	18.08	0.28	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,554.18000	2.55418	2,154.52000	2.15452	2,554.180	19.12	0.56	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	1,732.30000	1.73230	2,066.36000	2.06636	1,732.300	19.22	0.41	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,191.78000	1.19178	1,446.92000	1.44692	1,191.780	19.73	0.31	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.70282	79.49432	11.82671	78.72590		20.02	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,790.99000	3.79099	4,108.14000	4.10814	3,790.990	20.02	0.46	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,138.93000	3.13893	3,408.20000	3.40820	3,138.930	20.46	0.40	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,593.79000	2.59379	2,822.13000	2.82213	2,593.790	20.90	0.35	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.80807	76.75828	11.93893	75.95985		20.21	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.90525	78.37350	12.04061	77.55935		18.53	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.01747	75.59065	12.16183	74.73716		18.28	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			11.43512	81.82082	11.56929	80.94098		18.83	0.00	6,545,665.60	80	247,662.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,026.42000	1.02642	784.78000	0.78478	1,026.420	17.91	0.31	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,862.76000	2.86276	2,374.77000	2.37477	2,862.760	19.03	0.59	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.53785	78.96744	11.67733	78.06740		20.74	0.00	0.00	0	10,946.00
R2048	On 03/08/2023	Bond Future			11.63408	80.56621	11.78091	79.63337		19.81	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.72407	77.83691	11.87592	76.88555		18.54	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.82557	79.46080	11.98673	78.46735		16.99	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			11.35136	67.80416		11.49073	67.10903		17.21	0.00	8,678,932.48	128	25,701.00
R209	On 04/05/2023	Bond Future			11.46230	65.98339		11.60724	65.27205		18.78	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	591.33000	0.59133		465.87000	0.46587	591.330	17.46	0.16	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,318.13000	4.31813		4,686.78000	4.68678	4,318.130	18.04	0.60	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,160.45000	3.16045		2,699.70000	2.69970	3,160.450	18.78	0.53	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,355.26000	1.35526		1,459.28000	1.45928	1,355.260	20.45	0.25	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.56162	67.35090		11.71422	66.61298		17.93	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.66164	65.61506		11.81961	64.86244		16.54	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.77474	66.95272		11.94265	66.16563		15.05	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			221.06344	221.06344		220.64574	220.64574			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			222.37045	222.37045		221.93701	221.93701			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			227.02807	227.02807		226.54568	226.54568			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			228.68505	228.68505		228.19013	228.19013			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			233.40109	233.40109		232.83040	232.83040			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			10.72058	83.33941		10.86609	82.67214		11.52	0.00	0.00	0	36,344.00
R213	On 02/02/2023	Bond Future	9.16	Call	2.66000	0.00266		2.45000	0.00245	2.660	8.66	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,552.61000	3.55261		4,146.63000	4.14663	3,552.610	9.42	0.87	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,341.81000	2.34181		2,802.89000	2.80289	2,341.810	10.42	0.70	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	753.22000	0.75322		509.74000	0.50974	753.220	10.65	0.35	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	136.10000	0.13610		156.99000	0.15699	136.100	14.80	0.07	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.83897	81.42305		10.99174	80.73961		13.13	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.94485	83.10994		11.10804	82.39781		12.54	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.05729	81.30320		11.22799	80.57707		11.19	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.19411	82.96125		11.37903	82.19675		10.13	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			11.46374	65.34854		11.59790	64.64719		18.82	0.00	4,574,397.80	70	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	625.86000	0.62586		447.46000	0.44746	625.860	17.76	0.25	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	2,203.04000	2.20304		1,777.65000	1.77765	2,203.040	19.02	0.58	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.56489	63.33279		11.70410	62.61527		20.66	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.65650	64.64509		11.80272	63.90138		19.75	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	11.75080	62.70404		11.90188	61.94551		18.80	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.85967	63.98249		12.01990	63.19027		17.31	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 :											697,111,942.77	8,301	1 566 264.00
Grand Total:											697,111,942.77	8,301	1 566 264.00