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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2022

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	856.37600	856.37600		855.83900	855.83900			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	873.16200	873.16200		872.63600	872.63600			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	891.22600	891.22600		890.70400	890.70400			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	909.95400	909.95400		909.42600	909.42600			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	928.53800	928.53800		927.99300	927.99300			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	991.58300	991.58300		988.88800	988.88800			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,011.02000	1,011.02000		1,008.29600	1,008.29600			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,031.93600	1,031.93600		1,029.17200	1,029.17200			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,053.62100	1,053.62100		1,050.80500	1,050.80500			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,075.13900	1,075.13900		1,072.25900	1,072.25900			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	867.76900	867.76900		865.18200	865.18200			0.00	0.00	0	111.0
ALBI	On	04/05/2023	Index Future	884.77900	884.77900		882.16300	882.16300			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	903.08400	903.08400		900.42800	900.42800			0.00	0.00	0	0.0

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Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Inter
ALBI	On 02/11/2023	Index Future			922.06100		922.06100		919.35500	919.35500			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future			940.89100		940.89100		938.12400	938.12400			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future			12.20109		75.43658		12.24907	75.21152			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future			12.36003		73.14025		12.40993	72.91121			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future			12.50765		74.67248		12.55960	74.43893			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future			12.66107		72.46337		12.71523	72.22497			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future			12.83737		73.95632		12.89397	73.71290			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future			12.42355		73.95652		12.47628	73.66591			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future			12.56702		71.16239		12.62180	70.86642			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future			12.69689		72.65408		12.75373	72.35223			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future			12.83108		69.93543		12.89018	69.62726			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future			12.97702		71.37532		13.03851	71.06067			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI			855.52300		855.52300		852.97500	852.97500			0.00	0.00	0	848.0
GOVI	On 04/05/2023	GOVI			872.29200		872.29200		869.71500	869.71500			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI			890.33900		890.33900		887.72300	887.72300			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI			909.04800		909.04800		906.38200	906.38200			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI			927.61300		927.61300		924.88700	924.88700			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future			165.90573		165.90573		166.03790	166.03790			0.00	0.00	0	6,568.0
I2025	On 04/05/2023	Bond Future			169.20073		169.20073		169.33657	169.33657			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future			170.99926		170.99926		171.13836	171.13836			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future			174.63215		174.63215		174.77445	174.77445			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future			176.44688		176.44688		176.59128	176.59128			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 02/02/2023	Bond Future			119.37405		119.37405		119.44949	119.44949			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future			120.44928		120.44928		120.52693	120.52693			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future			122.97100		122.97100		123.05069	123.05069			0.00	0.00	0	0.0

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		124.25402	124.25402		124.33533	124.33533			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		126.81711	126.81711		126.89989	126.89989			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future		114.21719	114.21719		114.22230	114.22230			0.00	0.00	0	7,312.0
I2033	On 04/05/2023	Bond Future		115.09920	115.09920		115.10518	115.10518			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		117.50881	117.50881		117.51536	117.51536			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		118.58494	118.58494		118.59159	118.59159			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		121.03113	121.03113		121.03770	121.03770			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future		126.18251	126.18251		126.18859	126.18859			0.00	0.00	0	4,123.0
I2038	On 04/05/2023	Bond Future		128.68882	128.68882		128.69564	128.69564			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future		129.42148	129.42148		129.42863	129.42863			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		132.17118	132.17118		132.17884	132.17884			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		132.88614	132.88614		132.89318	132.89318			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future		112.00582	112.00582		112.01077	112.01077			0.00	0.00	0	13,685.0
I2046	On 04/05/2023	Bond Future		112.19470	112.19470		112.20038	112.20038			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future		114.54401	114.54401		114.55011	114.55011			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		114.88860	114.88860		114.89481	114.89481			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		117.25798	117.25798		117.26409	117.26409			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future		113.14627	113.14627		113.15148	113.15148			0.00	0.00	0	10,717.0
I2050	On 04/05/2023	Bond Future		115.39323	115.39323		115.39931	115.39931			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future		115.62812	115.62812		115.63452	115.63452			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		118.08484	118.08484		118.09163	118.09163			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		118.27972	118.27972		118.28572	118.28572			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 02/02/2023	Index Future		318.80200	318.80200		318.92200	318.92200			0.00	0.00	0	671.0
IGOV	On 04/05/2023	Index Future		325.12900	325.12900		325.25900	325.25900			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future		331.93200	331.93200		332.07000	332.07000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		338.98200	338.98200		339.12500	339.12500			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		345.97800	345.97800		346.12100	346.12100			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.26500	92.73500		7.26500	92.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.34000	92.66000		7.31500	92.68500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.69500	92.30500		7.69000	92.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.73500	92.26500		7.71500	92.28500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.85000	92.15000		7.83000	92.17000			0.00	0.00	0	0.0

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		7.85000	92.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.89500		92.10500		7.88000	92.12000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.91000		92.09000		7.87500	92.12500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.89000		92.11000		7.86500	92.13500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.87000		92.13000		7.85000	92.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.87000		92.13000		7.85000	92.15000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.87500		92.12500		7.85500	92.14500			0.00	0.00	0	68.0
R186	On 02/02/2023	Bond Future			8.75461		106.98721		8.77131	106.93150		5.70	0.00	199,103,197.81	1,861	72,565.0
R186	On 04/05/2023	Bond Future			8.82399		109.08563		8.84188	109.02949		5.74	0.00	0.00	0	12,216.0
R186	On 03/08/2023	Bond Future			8.86190		106.03767		8.88122	105.98081		5.49	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.89134		108.26768		8.91242	108.20978		4.91	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,327.77000		2.32777		2,307.24000	2.30724	2,327.770	4.86	0.57	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	725.43000		0.72543		748.76000	0.74876	725.430	5.54	0.22	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			8.95252		105.17008		8.97580	105.11083		4.61	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 02/02/2023	Bond Future			328.89123		328.89123		328.91392	328.91392			0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			335.42240		335.42240		335.44757	335.44757			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			333.37771		333.37771		333.40392	333.40392			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			340.46120		340.46120		340.48841	340.48841			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 02/02/2023	Bond Future			244.89976		244.89976		244.91070	244.91070			0.00	0.00	0	5,950.0
R202	On 04/05/2023	Bond Future			249.76306		249.76306		249.77567	249.77567			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			250.17587		250.17587		250.18935	250.18935			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			255.49104		255.49104		255.50513	255.50513			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			255.80743		255.80743		255.82019	255.82019			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future			10.18978		89.39917		10.24249	89.15878		10.32	0.00	268,197.51	3	92,379.0
R2030	On 02/02/2023	Bond Future	8.81	Call	4.58000		0.00458		4.99000	0.00499	4.580	7.98	0.01	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	18.56000		0.01856		18.97000	0.01897	18.560	7.91	0.02	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	2,705.52000		2.70552		2,933.33000	2.93333	2,705.520	8.22	0.82	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	458.56000		0.45856		433.14000	0.43314	458.560	8.66	0.28	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	1,795.48000		1.79548		1,999.63000	1.99963	1,795.480	8.95	0.65	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	205.48000		0.20548		268.07000	0.26807	205.480	11.77	0.11	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	11.35	Call	5,249.18000		5.24918	5,057.42000	5.05742	5,249.180	12.16	0.92	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	6,045.60000		6.04560	5,842.05000	5.84205	6,045.600	12.55	0.94	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.30380		91.15361	10.35905	90.90912		11.10	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	603.35000		0.60335	582.49000	0.58249	603.350	11.03	0.19	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,128.66000		1.12866	1,085.51000	1.08551	1,128.660	10.73	0.31	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,254.29000		1.25429	1,206.35000	1.20635	1,254.290	10.75	0.33	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,420.61000		1.42061	1,366.45000	1.36645	1,420.610	10.77	0.36	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,795.58000		1.79558	1,727.85000	1.72785	1,795.580	10.80	0.42	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,708.88000		2.70888	2,612.72000	2.61272	2,708.880	11.04	0.55	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,302.27000		3.30227	3,190.20000	3.19020	3,302.270	11.22	0.61	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	935.09000		0.93509	1,023.97000	1.02397	935.090	11.87	0.23	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	714.37000		0.71437	788.49000	0.78849	714.370	12.16	0.19	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	475.34000		0.47534	530.91000	0.53091	475.340	12.60	0.13	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	303.08000		0.30308	342.94000	0.34294	303.080	13.08	0.09	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	276.82000		0.27682	314.14000	0.31414	276.820	13.08	0.08	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.40569		89.03384	10.46379	88.78462		10.97	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,994.04000		2.99404	2,893.49000	2.89349	2,994.040	10.73	0.52	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,583.29000		3.58329	3,468.90000	3.46890	3,583.290	10.90	0.57	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	652.65000		0.65265	705.59000	0.70559	652.650	12.69	0.14	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	510.94000		0.51094	555.11000	0.55511	510.940	12.84	0.11	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.49871		90.90661	10.55982	90.65231		9.49	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future			10.61631		88.75561	10.68085	88.49598		9.00	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 02/02/2023	Bond Future			10.80432		88.31610	10.84162	88.12419		12.42	0.00	4,415,805.00	50	112,056.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	3.90000		0.00390	4.74000	0.00474	3.900	9.53	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	9.64000		0.00964	11.18000	0.01118	9.640	9.56	0.01	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	81.45000		0.08145	85.40000	0.08540	81.450	9.62	0.06	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,640.07000		3.64007	3,835.14000	3.83514	3,640.070	10.09	0.85	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	295.70000		0.29570	297.91000	0.29791	295.700	10.27	0.18	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	395.61000		0.39561	395.83000	0.39583	395.610	10.50	0.22	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,319.14000		2.31914	2,502.49000	2.50249	2,319.140	11.08	0.67	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,113.14000		1.11314	1,092.91000	1.09291	1,113.140	11.55	0.43	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	505.89000		0.50589	602.02000	0.60202	505.890	13.53	0.21	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	463.90000		0.46390	555.37000	0.55537	463.900	13.65	0.19	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	253.01000		0.25301	316.09000	0.31609	253.010	14.41	0.11	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	46.18000		0.04618	65.33000	0.06533	46.180	16.23	0.02	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.92396		85.88826	10.96279	85.69317		14.19	0.00	0.00	0	66,405.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,160.88000		2.16088	2,118.45000	2.11845	2,160.880	13.60	0.43	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,191.28000		4.19128	4,110.22000	4.11022	4,191.280	14.33	0.63	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	295.21000		0.29521	328.14000	0.32814	295.210	16.70	0.07	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.02970		87.66762	11.07017	87.46885		13.58	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,261.06000		6.26106	6,156.20000	6.15620	6,261.060	14.27	0.69	0.00	0	5,000.0	

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			11.13706		85.35011		11.17934	85.14725		12.15	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.26257		87.09031		11.30683	86.88319		11.02	0.00	0.00	0	0.0
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On 02/02/2023	Bond Future			11.24112		88.49133		11.28351	88.24645		15.18	0.00	4,159,092.51	47	145,700.0
R2035	On 02/02/2023	Bond Future	9.81	Call	43.09000		0.04309		48.25000	0.04825	43.090	13.93	0.03	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	57.37000		0.05737		63.33000	0.06333	57.370	13.92	0.03	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	211.91000		0.21191		220.34000	0.22034	211.910	13.91	0.10	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	530.94000		0.53094		533.71000	0.53371	530.940	14.05	0.22	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,019.38000		4.01938		4,266.32000	4.26632	4,019.380	14.07	0.77	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,306.20000		1.30620		1,282.99000	1.28299	1,306.200	14.51	0.41	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,389.07000		2.38907		2,609.83000	2.60983	2,389.070	14.53	0.58	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	529.82000		0.52982		639.40000	0.63940	529.820	15.96	0.19	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	44.78000		0.04478		64.86000	0.06486	44.780	17.89	0.02	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.35885		85.72352		11.40282	85.47438		16.62	0.00	0.00	0	104,314.0
R2035	On 04/05/2023	Bond Future	9.85	Call	600.84000		0.60084		591.15000	0.59115	600.840	15.43	0.15	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,256.18000		1.25618		1,228.96000	1.22896	1,256.180	15.45	0.27	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,542.87000		1.54287		1,507.68000	1.50768	1,542.870	15.46	0.31	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,821.44000		2.82144		2,754.36000	2.75436	2,821.440	15.88	0.47	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,348.34000		1.34834		1,450.49000	1.45049	1,348.340	17.66	0.24	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	727.49000		0.72749		795.44000	0.79544	727.490	18.71	0.14	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.46575		87.49902		11.51141	87.24510		15.82	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.57704		84.83241		11.62453	84.57326		14.62	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.70781		86.56231		11.75733	86.29774		13.27	0.00	0.00	0	0.0
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.43714		79.90311		11.48450	79.62707		17.16	0.00	7,031,473.68	88	133,641.0
R2037	On 02/02/2023	Bond Future	11.10	Call	998.47000		0.99847		977.84000	0.97784	998.470	16.14	0.34	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	781.16000		0.78116		925.88000	0.92588	781.160	17.56	0.26	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.55785		81.47137		11.60692	81.19048		17.86	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,905.88000		1.90588		1,852.57000	1.85257	1,905.880	16.82	0.36	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	2,082.07000		2.08207		2,023.85000	2.02385	2,082.070	16.91	0.38	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	4,189.03000		4.18903		4,079.35000	4.07935	4,189.030	17.91	0.58	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	2,579.37000		2.57937		2,739.31000	2.73931	2,579.370	18.15	0.38	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	599.90000		0.59990		662.34000	0.66234	599.900	20.95	0.11	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.67084		78.90076		11.72177	78.61438		17.95	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.77562		80.56069		11.82844	80.26842		15.82	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.89756		77.94802		11.95250	77.64963		15.19	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.46913		81.88113		11.51640	81.58262		18.17	0.00	209,533,811.67	2,559	142,936.0
R2040	On 02/02/2023	Bond Future	10.21	Call	89.28000		0.08928		95.65000	0.09565	89.280	16.65	0.05	0.00	0	388.0

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	743.62000	0.74362		735.12000	0.73512	743.620	16.90	0.26	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	1,223.02000	1.22302		1,195.22000	1.19522	1,223.020	17.20	0.37	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	759.23000	0.75923		906.43000	0.90643	759.230	18.78	0.23	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	532.53000	0.53253		652.10000	0.65210	532.530	19.17	0.17	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.58411	83.48828		11.63306	83.18440		18.91	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	763.21000	0.76321		745.32000	0.74532	763.210	17.56	0.17	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,548.33000	1.54833		1,505.69000	1.50569	1,548.330	17.59	0.29	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,944.19000	1.94419		1,890.11000	1.89011	1,944.190	17.78	0.34	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	2,200.91000	2.20091		2,139.63000	2.13963	2,200.910	17.90	0.37	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,454.90000	3.45490		3,361.06000	3.36106	3,454.900	18.49	0.50	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	2,627.11000	2.62711		2,793.85000	2.79385	2,627.110	19.40	0.36	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,464.48000	1.46448		1,581.65000	1.58165	1,464.480	20.64	0.23	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	852.15000	0.85215		933.68000	0.93368	852.150	21.72	0.14	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.69152	80.70902		11.74227	80.39920		19.06	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			11.79070	82.40705		11.84327	82.09086		17.06	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			11.90572	79.58160		11.96033	79.25881		16.53	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2044	On 02/02/2023	Bond Future			11.46541	78.76465		11.53298	78.32963		19.22	0.00	3,859,467.85	49	79,570.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	441.82000	0.44182		421.69000	0.42169	441.820	17.59	0.17	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	833.01000	0.83301		786.62000	0.78662	833.010	17.94	0.28	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	1,039.75000	1.03975		979.23000	0.97923	1,039.750	18.08	0.33	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	2,920.29000	2.92029		2,744.08000	2.74408	2,920.290	19.12	0.63	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,315.65000	1.31565		1,563.83000	1.56383	1,315.650	19.22	0.35	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	865.02000	0.86502		1,061.70000	1.06170	865.020	19.73	0.25	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.57345	80.31059		11.64338	79.86758		20.02	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,355.80000	3.35580		3,606.85000	3.60685	3,355.800	20.02	0.43	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,753.63000	2.75363		2,977.38000	2.97738	2,753.630	20.46	0.37	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,255.09000	2.25509		2,453.04000	2.45304	2,255.090	20.90	0.32	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.67403	77.59076		11.74648	77.13894		20.21	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.76652	79.22324		11.84151	78.76197		18.53	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			11.87352	76.45800		11.95132	75.98719		18.28	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2048	On 02/02/2023	Bond Future			11.31549	82.62026		11.36254	82.30414		18.83	0.00	6,279,139.76	76	247,738.0	
R2048	On 02/02/2023	Bond Future	11.00	Call	1,187.77000	1.18777		1,162.12000	1.16212	1,187.770	17.91	0.35	0.00	0	2,900.0	
R2048	On 02/02/2023	Bond Future	11.60	Call	3,243.24000	3.24324		3,132.85000	3.13285	3,243.240	19.03	0.65	0.00	0	2,900.0	
R2048	On 04/05/2023	Bond Future			11.41410	79.78163		11.46275	79.45977		20.74	0.00	0.00	0	10,946.0	
R2048	On 03/08/2023	Bond Future			11.50599	81.39653		11.55632	81.06841		19.81	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.59156	78.68442		11.64362	78.34950		18.54	0.00	0.00	0	13,000.0	
R2048	On 01/02/2024	Bond Future			11.68822	80.32588		11.74218	79.98397		16.99	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	

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			11.23149		68.41042		11.27866	68.17092		17.21	0.00	138,052,227.56	2,018	31,504.0
R209	On 04/05/2023	Bond Future			11.33830		66.60069		11.38708	66.35688		18.78	0.00	0.00	0	2,635.0
R209	On 04/05/2023	Bond Future	10.00	Call	664.86000		0.66486		648.32000	0.64832	664.860	17.46	0.18	0.00	0	500.0
R209	On 04/05/2023	Bond Future	11.00	Put	3,904.80000		3.90480		4,087.10000	4.08710	3,904.800	18.04	0.57	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,444.42000		3.44442		3,352.18000	3.35218	3,444.420	18.78	0.56	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,160.53000		1.16053		1,254.18000	1.25418	1,160.530	20.45	0.23	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.43333		67.98041		11.48378	67.73185		17.93	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.52877		66.25762		11.58101	66.00394		16.54	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.63696		67.60862		11.69113	67.34965		15.05	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			221.03552		221.03552		221.04953	221.04953			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			222.33952		222.33952		222.35494	222.35494			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			226.99454		226.99454		227.01130	227.01130			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			228.65049		228.65049		228.66725	228.66725			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			233.36655		233.36655		233.38333	233.38333			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 02/02/2023	Bond Future			10.60487		83.87512		10.65245	83.65428		11.52	0.00	0.00	0	38,255.0
R213	On 02/02/2023	Bond Future	9.16	Call	3.12000		0.00312		3.56000	0.00356	3.120	8.66	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,061.05000		3.06105		3,276.08000	3.27608	3,061.050	9.42	0.84	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	1,922.63000		1.92263		2,116.17000	2.11617	1,922.630	10.42	0.64	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	890.52000		0.89052		855.96000	0.85596	890.520	10.65	0.40	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	80.55000		0.08055		111.21000	0.11121	80.550	14.80	0.04	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.71829		81.96822		10.76790	81.74354		13.13	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.81876		83.66572		10.87057	83.43676		12.54	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.92530		81.87043		10.97953	81.63676		11.19	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.05552		83.54030		11.11246	83.30176		10.13	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 02/02/2023	Bond Future			11.34401		65.98501		11.39621	65.70628		18.82	0.00	4,882,890.74	74	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	724.64000		0.72464		706.17000	0.70617	724.640	17.76	0.29	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,496.57000		2.49657		2,396.51000	2.39651	2,496.570	19.02	0.63	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.44128		63.98092		11.49515	63.69717		20.66	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.52882		65.30609		11.58446	65.01670		19.75	0.00	0.00	0	0.0

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	11.61882	63.37874		11.67632	63.08339		18.80	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.72296	64.67120		11.78252	64.36969		17.31	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											577,585,304.09	6,825	1 579 197.
Grand Total:											577,585,304.09	6,825	1 579 197.