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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2022

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	854.64600	854.64600		856.20400	856.20400			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	871.30000	871.30000		872.98200	872.98200			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	889.35200	889.35200		891.03900	891.03900			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	907.71000	907.71000		909.76200	909.76200			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	926.17100	926.17100		928.34200	928.34200			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	987.85300	987.85300		991.38500	991.38500			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,007.10300	1,007.10300		1,010.81100	1,010.81100			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,027.96800	1,027.96800		1,031.71900	1,031.71900			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,049.18800	1,049.18800		1,053.39800	1,053.39800			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,070.52600	1,070.52600		1,074.91200	1,074.91200			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	863.24900	863.24900		867.59600	867.59600			0.00	0.00	0	111.0
ALBI	On	04/05/2023	Index Future	880.07100	880.07100		884.59600	884.59600			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	898.30400	898.30400		902.89400	902.89400			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 Interest
ALBI	On 02/11/2023		Index Future		916.84700	916.84700	921.86600	921.86600			0.00	0.00	0	0.0
ALBI	On 01/02/2024		Index Future		935.49400	935.49400	940.69400	940.69400			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		12.28110	75.06182	12.21957	75.34978			0.00	0.00	0	350.0
ES33	On 04/05/2023		Bond Future		12.44564	72.74790	12.37938	73.05132			0.00	0.00	0	0.0
ES33	On 03/08/2023		Bond Future		12.59667	74.27290	12.52790	74.58132			0.00	0.00	0	0.0
ES33	On 02/11/2023		Bond Future		12.76030	72.02740	12.68221	72.37018			0.00	0.00	0	0.0
ES33	On 01/02/2024		Bond Future		12.94228	73.50602	12.85941	73.86140			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		12.52031	73.42474	12.45246	73.79694			0.00	0.00	0	4,195.0
ES42	On 04/05/2023		Bond Future		12.66957	70.60999	12.59718	70.99918			0.00	0.00	0	0.0
ES42	On 03/08/2023		Bond Future		12.80321	72.09121	12.72827	72.48717			0.00	0.00	0	0.0
ES42	On 02/11/2023		Bond Future		12.94701	69.33305	12.86374	69.76485			0.00	0.00	0	0.0
ES42	On 01/02/2024		Bond Future		13.09861	70.75542	13.01096	71.20136			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		851.08600	851.08600	855.35200	855.35200			0.00	0.00	0	848.0
GOVI	On 04/05/2023		GOVI		867.67100	867.67100	872.11200	872.11200			0.00	0.00	0	0.0
GOVI	On 03/08/2023		GOVI		885.64800	885.64800	890.15200	890.15200			0.00	0.00	0	0.0
GOVI	On 02/11/2023		GOVI		903.92900	903.92900	908.85600	908.85600			0.00	0.00	0	0.0
GOVI	On 01/02/2024		GOVI		922.31300	922.31300	927.41800	927.41800			0.00	0.00	0	0.0
I2025	On 02/02/2023		Bond Future		165.82613	165.82613	165.89247	165.89247			0.00	26,698,006.93	161	6,568.0
I2025	On 04/05/2023		Bond Future		169.09666	169.09666	169.18621	169.18621			0.00	0.00	0	0.0
I2025	On 03/08/2023		Bond Future		170.89515	170.89515	170.98373	170.98373			0.00	0.00	0	0.0
I2025	On 02/11/2023		Bond Future		174.46131	174.46131	174.61604	174.61604			0.00	0.00	0	0.0
I2025	On 01/02/2024		Bond Future		176.25905	176.25905	176.43073	176.43073			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		119.33456	119.33456	119.36745	119.36745			0.00	0.00	0	1,476.0
I2029	On 04/05/2023		Bond Future		120.39269	120.39269	120.44186	120.44186			0.00	0.00	0	0.0
I2029	On 03/08/2023		Bond Future		122.91477	122.91477	122.96293	122.96293			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		124.15049	124.15049		124.24561	124.24561			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		126.70184	126.70184		126.80869	126.80869			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		113.98353	113.98353		114.51715	114.51715			0.00	0.00	0	7,312.0
I2033	On 04/05/2023	Bond Future		114.84536	114.84536		115.40449	115.40449			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		117.25114	117.25114		117.81996	117.81996			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		118.27790	118.27790		118.90254	118.90254			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		120.70861	120.70861		121.35548	121.35548			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		125.53403	125.53403		126.17656	126.17656			0.00	0.00	0	4,123.0
I2038	On 04/05/2023	Bond Future		128.01008	128.01008		128.68183	128.68183			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future		128.73007	128.73007		129.41388	129.41388			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		131.41641	131.41641		132.16328	132.16328			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		132.10567	132.10567		132.87842	132.87842			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		111.53234	111.53234		113.34712	113.34712			0.00	0.00	0	13,685.0
I2046	On 04/05/2023	Bond Future		111.69659	111.69659		113.56190	113.56190			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future		114.03683	114.03683		115.93943	115.93943			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		114.32805	114.32805		116.31350	116.31350			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		116.67709	116.67709		118.71245	118.71245			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		111.71617	111.71617		113.34286	113.34286			0.00	0.00	0	10,717.0
I2050	On 04/05/2023	Bond Future		113.91924	113.91924		115.59296	115.59296			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future		114.12493	114.12493		115.83170	115.83170			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		116.50657	116.50657		118.29245	118.29245			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		116.65989	116.65989		118.49194	118.49194			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		317.94300	317.94300		318.73800	318.73800			0.00	0.00	0	671.0
IGOV	On 04/05/2023	Index Future		324.21600	324.21600		325.06100	325.06100			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future		331.01000	331.01000		331.86200	331.86200			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		337.91700	337.91700		338.90900	338.90900			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		344.86200	344.86200		345.90400	345.90400			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future		7.25800	92.74200		7.26500	92.73500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.32000	92.68000		7.33500	92.66500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.68000	92.32000		7.68000	92.32000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.71000	92.29000		7.72000	92.28000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.84500	92.15500		7.84000	92.16000			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	Options Inter
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future			7.83500		92.16500		7.84000	92.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.88500		92.11500		7.86000	92.14000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.88500		92.11500		7.84500	92.15500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.88500		92.11500		7.84500	92.15500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.86500		92.13500		7.81000	92.19000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.87000		92.13000		7.81500	92.18500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.86000		92.14000		7.82500	92.17500			0.00	0.00	0	68.0
R186	On 02/02/2023	Bond Future			8.81538		106.78467		8.76911	106.93883		5.70	0.00	0.00	0	72,579.0
R186	On 04/05/2023	Bond Future			8.89456		108.86439		8.83992	109.03564		5.74	0.00	0.00	0	12,216.0
R186	On 03/08/2023	Bond Future			8.93823		105.81325		8.87939	105.98619		5.49	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.98973		107.99778		8.91054	108.21494		4.91	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,171.71000		2.17171		2,294.96000	2.29496	2,171.710	4.86	0.54	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	781.40000		0.78140		734.49000	0.73449	781.400	5.54	0.23	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.06402		104.88669		8.97359	105.11645		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			328.45533		328.45533		328.56449	328.56449			0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			334.93273		334.93273		335.08719	335.08719			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			332.88222		332.88222		333.03410	333.03410			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.82887		339.82887		340.10982	340.10982			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			246.13884		246.13884		244.88884	244.88884			0.00	18,952,690.68	77	5,950.0
R202	On 04/05/2023	Bond Future			250.99290		250.99290		249.75033	249.75033			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			251.43461		251.43461		250.16177	250.16177			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			256.68152		256.68152		255.47623	255.47623			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			257.00314		257.00314		255.79299	255.79299			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			10.25811		89.08770		10.19864	89.35871		10.32	0.00	0.00	0	92,379.0
R2030	On 02/02/2023	Bond Future	8.81	Call	2.46000		0.00246		3.93000	0.00393	2.460	7.98	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	11.07000		0.01107		16.45000	0.01645	11.070	7.91	0.01	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	2,953.45000		2.95345		2,731.57000	2.73157	2,953.450	8.22	0.86	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	359.18000		0.35918		437.38000	0.43738	359.180	8.66	0.24	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	1,982.82000		1.98282		1,810.45000	1.81045	1,982.820	8.95	0.70	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	225.94000		0.22594		202.15000	0.20215	225.940	11.77	0.12	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,950.83000	4.95083		5,205.61000	5.20561	4,950.830	12.16	0.91	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,742.14000	5.74214		6,002.44000	6.00244	5,742.140	12.55	0.94	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.37844	90.82351		10.31324	91.11178		11.10	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	533.03000	0.53303		589.64000	0.58964	533.030	11.03	0.17	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,015.89000	1.01589		1,108.23000	1.10823	1,015.890	10.73	0.29	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,133.04000	1.13304		1,232.58000	1.23258	1,133.040	10.75	0.31	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,288.75000	1.28875		1,397.34000	1.39734	1,288.750	10.77	0.34	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,642.06000	1.64206		1,769.25000	1.76925	1,642.060	10.80	0.40	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,513.94000	2.51394		2,677.10000	2.67710	2,513.940	11.04	0.53	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,086.41000	3.08641		3,267.97000	3.26797	3,086.410	11.22	0.59	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	999.42000	0.99942		937.43000	0.93743	999.420	11.87	0.25	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	764.18000	0.76418		715.50000	0.71550	764.180	12.16	0.20	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	508.68000	0.50868		475.32000	0.47532	508.680	12.60	0.14	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	324.17000	0.32417		302.47000	0.30247	324.170	13.08	0.09	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	296.22000	0.29622		276.19000	0.27619	296.220	13.08	0.09	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.48404	88.69796		10.41572	88.99075		10.97	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,810.62000	2.81062		2,965.25000	2.96525	2,810.620	10.73	0.50	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,380.97000	3.38097		3,552.09000	3.55209	3,380.970	10.90	0.55	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	691.45000	0.69145		654.28000	0.65428	691.450	12.69	0.15	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	541.88000	0.54188		511.99000	0.51199	541.880	12.84	0.12	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.58947	90.52925		10.50930	90.86247		9.49	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future			10.71384	88.36364		10.62745	88.71073		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			10.86165	88.02138		10.80794	88.29745		12.42	0.00	0.00	0	112,056.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	2.22000	0.00222		3.43000	0.00343	2.220	9.53	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	5.85000	0.00585		8.64000	0.00864	5.850	9.56	0.01	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	57.52000	0.05752		76.21000	0.07621	57.520	9.62	0.05	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,880.30000	3.88030		3,648.06000	3.64806	3,880.300	10.09	0.88	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	230.87000	0.23087		283.37000	0.28337	230.870	10.27	0.15	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	315.94000	0.31594		381.00000	0.38100	315.940	10.50	0.19	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,494.29000	2.49429		2,317.78000	2.31778	2,494.290	11.08	0.70	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	959.85000	0.95985		1,089.41000	1.08941	959.850	11.55	0.40	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	542.08000	0.54208		496.33000	0.49633	542.080	13.53	0.22	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	496.45000	0.49645		454.54000	0.45454	496.450	13.65	0.21	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	267.94000	0.26794		245.54000	0.24554	267.940	14.41	0.12	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	46.91000	0.04691		43.51000	0.04351	46.910	16.23	0.02	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			10.98622	85.57573		10.92785	85.86869		14.19	0.00	0.00	0	66,405.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,008.44000	2.00844		2,142.15000	2.14215	2,008.440	13.60	0.41	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,974.68000	3.97468		4,168.47000	4.16847	3,974.680	14.33	0.62	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	309.41000	0.30941		292.18000	0.29218	309.410	16.70	0.08	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.09448	87.34975		11.03384	87.64726		13.58	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,029.00000	6.02900		6,239.37000	6.23937	6,029.000	14.27	0.68	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	Options Inter
R2032	On 02/11/2023	Bond Future			11.21168		84.99252		11.14141	85.32921		12.15	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.34201		86.71902		11.26709	87.06913		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			11.32361		88.01573		11.26000	88.38214		15.18	0.00	0.00	0	145,700.0
R2035	On 02/02/2023	Bond Future	9.81	Call	27.40000		0.02740		37.50000	0.03750	27.400	13.93	0.02	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	37.25000		0.03725		50.31000	0.05031	37.250	13.92	0.02	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	151.82000		0.15182		192.33000	0.19233	151.820	13.91	0.08	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	408.83000		0.40883		493.56000	0.49356	408.830	14.05	0.18	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,368.33000		4.36833		4,089.94000	4.08994	4,368.330	14.07	0.81	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,081.55000		1.08155		1,242.17000	1.24217	1,081.550	14.51	0.37	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,637.39000		2.63739		2,433.59000	2.43359	2,637.390	14.53	0.63	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	593.90000		0.59390		535.60000	0.53560	593.900	15.96	0.21	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	48.79000		0.04879		43.93000	0.04393	48.790	17.89	0.02	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.44671		85.22673		11.37857	85.61166		16.62	0.00	0.00	0	104,314.0
R2035	On 04/05/2023	Bond Future	9.85	Call	517.06000		0.51706		577.46000	0.57746	517.060	15.43	0.13	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,109.71000		1.10971		1,216.86000	1.21686	1,109.710	15.45	0.25	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,373.18000		1.37318		1,497.86000	1.49786	1,373.180	15.46	0.29	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,570.89000		2.57089		2,757.28000	2.75728	2,570.890	15.88	0.44	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,448.05000		1.44805		1,364.38000	1.36438	1,448.050	17.66	0.25	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	782.60000		0.78260		735.11000	0.73511	782.600	18.71	0.15	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.55694		86.99300		11.48633	87.38444		15.82	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.67794		84.28315		11.59848	84.71527		14.62	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.81418		85.99547		11.73013	86.44292		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			11.52513		79.39139		11.46118	79.76282		17.16	0.00	0.00	0	133,641.0
R2037	On 02/02/2023	Bond Future	11.10	Call	799.24000		0.79924		933.13000	0.93313	799.240	16.14	0.30	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	883.17000		0.88317		799.71000	0.79971	883.170	17.56	0.29	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.65117		80.93843		11.58290	81.32779		17.86	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,700.41000		1.70041		1,843.91000	1.84391	1,700.410	16.82	0.33	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,864.39000		1.86439		2,016.66000	2.01666	1,864.390	16.91	0.35	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,861.37000		3.86137		4,093.62000	4.09362	3,861.370	17.91	0.55	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	2,764.06000		2.76406		2,622.12000	2.62212	2,764.060	18.15	0.41	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	647.00000		0.64700		608.80000	0.60880	647.000	20.95	0.12	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.76764		78.35776		11.69693	78.75387		17.95	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.88165		79.97561		11.80271	80.41059		15.82	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.00892		77.34493		11.92570	77.79498		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			11.55747		81.32466		11.48813	81.76094		18.17	0.00	0.00	0	142,936.0
R2040	On 02/02/2023	Bond Future	10.21	Call	58.40000		0.05840		79.01000	0.07901	58.400	16.65	0.03	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	576.39000	0.57639		695.49000	0.69549	576.390	16.90	0.22	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	988.47000	0.98847		1,158.32000	1.15832	988.470	17.20	0.33	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	858.59000	0.85859		768.98000	0.76898	858.590	18.78	0.26	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	602.57000	0.60257		537.75000	0.53775	602.570	19.17	0.20	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.67761	82.90938		11.60391	83.36515		18.91	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	655.21000	0.65521		734.60000	0.73460	655.210	17.56	0.15	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,364.71000	1.36471		1,501.61000	1.50161	1,364.710	17.59	0.27	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,729.70000	1.72970		1,890.32000	1.89032	1,729.700	17.78	0.32	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,968.15000	1.96815		2,142.87000	2.14287	1,968.150	17.90	0.35	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,147.96000	3.14796		3,380.45000	3.38045	3,147.960	18.49	0.47	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	2,816.16000	2.81616		2,658.43000	2.65843	2,816.160	19.40	0.39	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,576.12000	1.57612		1,480.81000	1.48081	1,576.120	20.64	0.24	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	918.54000	0.91854		860.53000	0.86053	918.540	21.72	0.15	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.78841	80.11913		11.71212	80.58304		19.06	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			11.89638	81.77339		11.81207	82.27828		17.06	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			12.01651	78.92886		11.92789	79.45031		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			11.57453	78.06411		11.50995	78.47744		19.22	0.00	390,320.55	5	79,482.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	308.77000	0.30877		380.99000	0.38099	308.770	17.59	0.13	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	619.44000	0.61944		737.48000	0.73748	619.440	17.94	0.23	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	790.17000	0.79017		928.99000	0.92899	790.170	18.08	0.27	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	2,454.14000	2.45414		2,721.08000	2.72108	2,454.140	19.12	0.57	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,534.56000	1.53456		1,397.53000	1.39753	1,534.560	19.22	0.40	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,016.46000	1.01646		920.56000	0.92056	1,016.460	19.73	0.29	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.68829	79.58529		11.61968	80.01725		20.02	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,650.19000	3.65019		3,469.61000	3.46961	3,650.190	20.02	0.46	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	3,004.23000	3.00423		2,849.98000	2.84998	3,004.230	20.46	0.40	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,466.73000	2.46673		2,336.01000	2.33601	2,466.730	20.90	0.34	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.79296	76.85138		11.72202	77.29099		20.21	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.89459	78.43824		11.81622	78.91701		18.53	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.00736	75.65103		11.92504	76.14568		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			11.40996	81.98777		11.33975	82.45699		18.83	0.00	327,951.08	4	247,738.0	
R2048	On 02/02/2023	Bond Future	11.00	Call	939.22000	0.93922		1,110.21000	1.11021	939.220	17.91	0.30	0.00	0	2,900.0	
R2048	On 02/02/2023	Bond Future	11.60	Call	2,800.19000	2.80019		3,115.38000	3.11538	2,800.190	19.03	0.61	0.00	0	2,900.0	
R2048	On 04/05/2023	Bond Future			11.51363	79.12562		11.43930	79.61462		20.74	0.00	0.00	0	10,946.0	
R2048	On 03/08/2023	Bond Future			11.60894	80.72794		11.53214	81.22574		19.81	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.70284	77.97159		11.61864	78.50988		18.54	0.00	0.00	0	13,000.0	
R2048	On 01/02/2024	Bond Future			11.80447	79.59259		11.71626	80.14788		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			11.31501		67.98718		11.25053	68.31360		17.21	0.00	0.00	0	31,504.0
R209	On 04/05/2023	Bond Future			11.42669		66.15983		11.35811	66.50152		18.78	0.00	0.00	0	2,635.0
R209	On 04/05/2023	Bond Future	10.00	Call	575.71000		0.57571		640.31000	0.64031	575.710	17.46	0.16	0.00	0	500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,140.60000		4.14060		3,951.06000	3.95106	4,140.600	18.04	0.59	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,178.26000		3.17826		3,377.59000	3.37759	3,178.260	18.78	0.54	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,244.96000		1.24496		1,173.90000	1.17390	1,244.960	20.45	0.24	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.52468		67.53130		11.45389	67.87896		17.93	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.62870		65.77354		11.55009	66.15392		16.54	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.74160		67.10965		11.65904	67.50289		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			220.95174		220.95174		221.02163	221.02163			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			222.22379		222.22379		222.32386	222.32386			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			226.87934		226.87934		226.97779	226.97779			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			228.44768		228.44768		228.63306	228.63306			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			233.14197		233.14197		233.34912	233.34912			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			10.66728		83.58561		10.61359	83.83459		11.52	0.00	0.00	0	38,255.0
R213	On 02/02/2023	Bond Future	9.16	Call	1.69000		0.00169		2.65000	0.00265	1.690	8.66	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,293.73000		3.29373		3,087.63000	3.08763	3,293.730	9.42	0.87	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,089.47000		2.08947		1,936.12000	1.93612	2,089.470	10.42	0.68	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	751.99000		0.75199		860.69000	0.86069	751.990	10.65	0.37	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	84.39000		0.08439		77.81000	0.07781	84.390	14.80	0.05	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.78602		81.66167		10.72752	81.92635		13.13	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.88938		83.35384		10.82850	83.62262		12.54	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.00653		81.52075		10.93553	81.82628		11.19	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.14226		83.17727		11.06622	83.49541		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			11.44307		65.45770		11.37327	65.82854		18.82	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	554.20000		0.55420		664.95000	0.66495	554.200	17.76	0.24	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,136.06000		2.13606		2,379.73000	2.37973	2,136.060	19.02	0.59	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.54537		63.43445		11.47160	63.82097		20.66	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.63628		64.74904		11.56022	65.14252		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	11.73470	62.78573		11.65130	63.21164		18.80	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.84390	64.06133		11.75657	64.50077		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 :											46,368,969.24	247	1 579 123.
Grand Total:											46,368,969.24	247	1 579 123.