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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2022

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	855.64200	855.64200		854.64600	854.64600			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	872.31100	872.31100		871.30000	871.30000			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	890.37900	890.37900		889.35200	889.35200			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	908.75800	908.75800		907.71000	907.71000			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	927.24200	927.24200		926.17100	926.17100			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	990.56700	990.56700		987.85300	987.85300			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,009.86500	1,009.86500		1,007.10300	1,007.10300			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,030.78300	1,030.78300		1,027.96800	1,027.96800			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,052.06000	1,052.06000		1,049.18800	1,049.18800			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,073.45800	1,073.45800		1,070.52600	1,070.52600			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	864.45100	864.45100		863.24900	863.24900			0.00	0.00	0	111.0
ALBI	On	04/05/2023	Index Future	881.29100	881.29100		880.07100	880.07100			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	899.54600	899.54600		898.30400	898.30400			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		918.11400	918.11400		916.84700	916.84700			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		936.78800	936.78800		935.49400	935.49400			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		12.25873	75.16633		12.28110	75.06182			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.42241	72.85408		12.44564	72.74790			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.57253	74.38096		12.59667	74.27290			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.73512	72.13769		12.76030	72.02740			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		12.91595	73.61867		12.94228	73.50602			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		12.51858	73.43419		12.52031	73.42474			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future		12.66784	70.61925		12.66957	70.60999			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.80148	72.10031		12.80321	72.09121			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		12.94521	69.34234		12.94701	69.33305			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.09671	70.76504		13.09861	70.75542			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		852.31700	852.31700		851.08600	851.08600			0.00	0.00	0	848.0
GOVI	On 04/05/2023	GOVI		868.92100	868.92100		867.67100	867.67100			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		886.91900	886.91900		885.64800	885.64800			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		905.22700	905.22700		903.92900	903.92900			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		923.63800	923.63800		922.31300	922.31300			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		165.82959	165.82959		165.82613	165.82613			0.00	0.00	0	6,568.0
I2025	On 04/05/2023	Bond Future		169.09935	169.09935		169.09666	169.09666			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.89706	170.89706		170.89515	170.89515			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		174.46321	174.46321		174.46131	174.46131			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.26117	176.26117		176.25905	176.25905			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		119.32796	119.32796		119.33456	119.33456			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future		120.38533	120.38533		120.39269	120.39269			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		122.90667	122.90667		122.91477	122.91477			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	124.14218		124.14218		124.15049	124.15049			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future	126.69358		126.69358		126.70184	126.70184			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	113.97845		113.97845		113.98353	113.98353			0.00	0.00	0	7,312.0
I2033	On 04/05/2023	Bond Future	114.83958		114.83958		114.84536	114.84536			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future	117.24466		117.24466		117.25114	117.25114			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future	118.27116		118.27116		118.27790	118.27790			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future	120.70201		120.70201		120.70861	120.70861			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	126.60213		126.60213		125.53403	125.53403			0.00	0.00	0	4,123.0
I2038	On 04/05/2023	Bond Future	129.09838		129.09838		128.01008	128.01008			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future	129.84072		129.84072		128.73007	128.73007			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future	132.55017		132.55017		131.41641	131.41641			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future	133.26291		133.26291		132.10567	132.10567			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	113.31574		113.31574		111.53234	111.53234			0.00	0.00	0	13,685.0
I2046	On 04/05/2023	Bond Future	113.51443		113.51443		111.69659	111.69659			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future	115.89223		115.89223		114.03683	114.03683			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future	116.22202		116.22202		114.32805	114.32805			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future	118.61009		118.61009		116.67709	116.67709			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	114.53062		114.53062		111.71617	111.71617			0.00	0.00	0	10,717.0
I2050	On 04/05/2023	Bond Future	116.78880		116.78880		113.91924	113.91924			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future	117.05378		117.05378		114.12493	114.12493			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future	119.49655		119.49655		116.50657	116.50657			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future	119.71155		119.71155		116.65989	116.65989			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	320.30500		320.30500		317.94300	317.94300			0.00	0.00	0	671.0
IGOV	On 04/05/2023	Index Future	326.62400		326.62400		324.21600	324.21600			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future	333.46600		333.46600		331.01000	331.01000			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future	340.42400		340.42400		337.91700	337.91700			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future	347.42200		347.42200		344.86200	344.86200			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.33000		92.67000		7.32000	92.68000			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	7.72000		92.28000		7.71000	92.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.84000		92.16000		7.84500	92.15500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future	7.84500		92.15500		7.83500	92.16500			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 21/06/2023	Jibar Tradeable Future			7.89000	92.11000		7.88500	92.11500				0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.89500	92.10500		7.88500	92.11500				0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.91500	92.08500		7.88500	92.11500				0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.89000	92.11000		7.86500	92.13500				0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.89000	92.11000		7.87000	92.13000				0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.88000	92.12000		7.86000	92.14000				0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.87500	92.12500		7.88500	92.11500				0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.77805	106.90903		8.81538	106.78467			5.70	0.00	2,565,816.72	24	72,575.0
R186	On 04/05/2023	Bond Future			8.85428	108.99060		8.89456	108.86439			5.74	0.00	0.00	0	12,216.0
R186	On 03/08/2023	Bond Future			8.89457	105.94154		8.93823	105.81325			5.49	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			8.94197	108.12869		8.98973	107.99778			4.91	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,240.65000	2.24065		2,171.71000	2.17171	2,240.650		4.86	0.56	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	748.57000	0.74857		781.40000	0.78140	748.570		5.54	0.23	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.01136	105.02041		9.06402	104.88669			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			328.49310	328.49310		328.45533	328.45533				0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			334.96952	334.96952		334.93273	334.93273				0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			332.91813	332.91813		332.88222	332.88222				0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.86541	339.86541		339.82887	339.82887				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			246.12741	246.12741		246.13884	246.13884				0.00	0.00	0	5,950.0
R202	On 04/05/2023	Bond Future			250.97981	250.97981		250.99290	250.99290				0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			251.42019	251.42019		251.43461	251.43461				0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			256.66668	256.66668		256.68152	256.68152				0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			256.98815	256.98815		257.00314	257.00314				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			10.20558	89.32703		10.25811	89.08770			10.32	0.00	0.00	0	92,379.0
R2030	On 02/02/2023	Bond Future	8.81	Call	3.03000	0.00303		2.46000	0.00246	3.030		7.98	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	13.50000	0.01350		11.07000	0.01107	13.500		7.91	0.02	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	2,743.42000	2.74342		2,953.45000	2.95345	2,743.420		8.22	0.84	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	408.70000	0.40870		359.18000	0.35918	408.700		8.66	0.26	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	1,808.16000	1.80816		1,982.82000	1.98282	1,808.160		8.95	0.67	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	189.82000	0.18982		225.94000	0.22594	189.820		11.77	0.11	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	11.35	Call	5,163.72000	5.16372	4,950.83000	4.95083	5,163.720	12.16	0.92	0.00	0	5,000.0		
R2030	On 02/02/2023	Bond Future	11.55	Call	5,962.64000	5.96264	5,742.14000	5.74214	5,962.640	12.55	0.95	0.00	0	5,000.0		
R2030	On 04/05/2023	Bond Future			10.32335	91.06700	10.37844	90.82351		11.10	0.00	0.00	0	0.0		
R2030	On 04/05/2023	Bond Future	9.03	Call	569.59000	0.56959	533.03000	0.53303	569.590	11.03	0.18	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	9.58	Call	1,079.37000	1.07937	1,015.89000	1.01589	1,079.370	10.73	0.30	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	9.67	Call	1,202.09000	1.20209	1,133.04000	1.13304	1,202.090	10.75	0.32	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	9.78	Call	1,364.90000	1.36490	1,288.75000	1.28875	1,364.900	10.77	0.35	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	10.00	Call	1,733.10000	1.73310	1,642.06000	1.64206	1,733.100	10.80	0.42	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	10.42	Call	2,634.76000	2.63476	2,513.94000	2.51394	2,634.760	11.04	0.54	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	10.65	Call	3,223.03000	3.22303	3,086.41000	3.08641	3,223.030	11.22	0.61	0.00	0	350.0		
R2030	On 04/05/2023	Bond Future	11.34	Put	932.93000	0.93293	999.42000	0.99942	932.930	11.87	0.24	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	11.62	Put	710.42000	0.71042	764.18000	0.76418	710.420	12.16	0.19	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	12.04	Put	470.16000	0.47016	508.68000	0.50868	470.160	12.60	0.13	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	12.50	Put	297.83000	0.29783	324.17000	0.32417	297.830	13.08	0.09	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	12.57	Put	271.73000	0.27173	296.22000	0.29622	271.730	13.08	0.08	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future			10.42614	88.94602	10.48404	88.69796		10.97	0.00	0.00	0	0.0		
R2030	On 03/08/2023	Bond Future	10.40	Call	2,929.06000	2.92906	2,810.62000	2.81062	2,929.060	10.73	0.51	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	10.65	Call	3,513.38000	3.51338	3,380.97000	3.38097	3,513.380	10.90	0.57	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future	12.59	Put	651.77000	0.65177	691.45000	0.69145	651.770	12.69	0.14	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	12.89	Put	509.40000	0.50940	541.88000	0.54188	509.400	12.84	0.11	0.00	0	350.0		
R2030	On 02/11/2023	Bond Future			10.52853	90.78240	10.58947	90.52925		9.49	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future			10.64947	88.62210	10.71384	88.36364		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			10.80917	88.29111	10.86165	88.02138		12.42	0.00	0.00	0	112,056.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	2.70000	0.00270	2.22000	0.00222	2.700	9.53	0.00	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	7.07000	0.00707	5.85000	0.00585	7.070	9.56	0.01	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	67.94000	0.06794	57.52000	0.05752	67.940	9.62	0.06	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	3,637.71000	3.63771	3,880.30000	3.88030	3,637.710	10.09	0.86	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	264.14000	0.26414	230.87000	0.23087	264.140	10.27	0.16	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.30	Call	358.40000	0.35840	315.94000	0.31594	358.400	10.50	0.21	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	2,293.98000	2.29398	2,494.29000	2.49429	2,293.980	11.08	0.68	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	1,054.78000	1.05478	959.85000	0.95985	1,054.780	11.55	0.43	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.45	Put	470.53000	0.47053	542.08000	0.54208	470.530	13.53	0.20	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.50	Put	429.64000	0.42964	496.45000	0.49645	429.640	13.65	0.19	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	227.17000	0.22717	267.94000	0.26794	227.170	14.41	0.11	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	37.69000	0.03769	46.91000	0.04691	37.690	16.23	0.02	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			10.93152	85.85023	10.98622	85.57573		14.19	0.00	858,502.30	10	66,415.0		
R2032	On 04/05/2023	Bond Future	10.62	Call	2,113.51000	2.11351	2,008.44000	2.00844	2,113.510	13.60	0.43	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	11.37	Call	4,135.83000	4.13583	3,974.68000	3.97468	4,135.830	14.33	0.63	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	13.43	Put	284.63000	0.28463	309.41000	0.30941	284.630	16.70	0.07	0.00	0	400.0		
R2032	On 03/08/2023	Bond Future			11.03745	87.62951	11.09448	87.34975		13.58	0.00	0.00	0	2,600.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	6,211.72000	6.21172	6,029.00000	6.02900	6,211.720	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			11.15207	85.27802		11.21168	84.99252			12.15	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.27962	87.01045		11.34201	86.71902			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			11.29659	88.17110		11.32361	88.01573			15.18	0.00	0.00	0	145,700.0
R2035	On 02/02/2023	Bond Future	9.81	Call	28.04000	0.02804		27.40000	0.02740	28.040		13.93	0.02	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	38.22000	0.03822		37.25000	0.03725	38.220		13.92	0.02	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	157.16000	0.15716		151.82000	0.15182	157.160		13.91	0.08	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	424.27000	0.42427		408.83000	0.40883	424.270		14.05	0.19	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,229.26000	4.22926		4,368.33000	4.36833	4,229.260		14.07	0.80	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	1,120.31000	1.12031		1,081.55000	1.08155	1,120.310		14.51	0.38	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,521.48000	2.52148		2,637.39000	2.63739	2,521.480		14.53	0.61	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	545.89000	0.54589		593.90000	0.59390	545.890		15.96	0.20	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	42.00000	0.04200		48.79000	0.04879	42.000		17.89	0.02	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.41871	85.38460		11.44671	85.22673			16.62	0.00	0.00	0	104,314.0
R2035	On 04/05/2023	Bond Future	9.85	Call	531.98000	0.53198		517.06000	0.51706	531.980		15.43	0.14	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	1,139.44000	1.13944		1,109.71000	1.10971	1,139.440		15.45	0.25	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,408.93000	1.40893		1,373.18000	1.37318	1,408.930		15.46	0.29	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,629.31000	2.62931		2,570.89000	2.57089	2,629.310		15.88	0.45	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,398.03000	1.39803		1,448.05000	1.44805	1,398.030		17.66	0.25	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	751.17000	0.75117		782.60000	0.78260	751.170		18.71	0.14	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.52789	87.15373		11.55694	86.99300			15.82	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.64771	84.44717		11.67794	84.28315			14.62	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.78265	86.16293		11.81418	85.99547			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			11.50331	79.51783		11.52513	79.39139			17.16	0.00	0.00	0	133,641.0
R2037	On 02/02/2023	Bond Future	11.10	Call	819.26000	0.81926		799.24000	0.79924	819.260		16.14	0.30	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	828.76000	0.82876		883.17000	0.88317	828.760		17.56	0.28	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.62860	81.06684		11.65117	80.93843			17.86	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,731.96000	1.73196		1,700.41000	1.70041	1,731.960		16.82	0.34	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,898.40000	1.89840		1,864.39000	1.86439	1,898.400		16.91	0.36	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,920.00000	3.92000		3,861.37000	3.86137	3,920.000		17.91	0.56	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	2,699.44000	2.69944		2,764.06000	2.76406	2,699.440		18.15	0.40	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	624.03000	0.62403		647.00000	0.64700	624.030		20.95	0.12	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.74425	78.48846		11.76764	78.35776			17.95	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.85737	80.10902		11.88165	79.97561			15.82	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			11.98365	77.48119		12.00892	77.34493			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			11.55605	81.33356		11.55747	81.32466			18.17	0.00	488,001.36	6	142,936.0
R2040	On 02/02/2023	Bond Future	10.21	Call	54.79000	0.05479		58.40000	0.05840	54.790		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	562.07000	0.56207		576.39000	0.57639	562.070	16.90	0.22	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	971.16000	0.97116		988.47000	0.98847	971.160	17.20	0.32	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	836.37000	0.83637		858.59000	0.85859	836.370	18.78	0.26	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	583.58000	0.58358		602.57000	0.60257	583.580	19.17	0.19	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.67622	82.91794		11.67761	82.90938		18.91	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	648.81000	0.64881		655.21000	0.65521	648.810	17.56	0.15	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,356.13000	1.35613		1,364.71000	1.36471	1,356.130	17.59	0.27	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,720.52000	1.72052		1,729.70000	1.72970	1,720.520	17.78	0.32	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,958.71000	1.95871		1,968.15000	1.96815	1,958.710	17.90	0.35	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	3,138.17000	3.13817		3,147.96000	3.14796	3,138.170	18.49	0.47	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	2,798.94000	2.79894		2,816.16000	2.81616	2,798.940	19.40	0.38	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,561.97000	1.56197		1,576.12000	1.57612	1,561.970	20.64	0.24	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	907.65000	0.90765		918.54000	0.91854	907.650	21.72	0.15	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.78703	80.12749		11.78841	80.11913		19.06	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			11.89495	81.78191		11.89638	81.77339		17.06	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			12.01501	78.93764		12.01651	78.92886		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			11.57827	78.04029		11.57453	78.06411		19.22	0.00	0.00	0	79,482.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	293.89000	0.29389		308.77000	0.30877	293.890	17.59	0.13	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	597.12000	0.59712		619.44000	0.61944	597.120	17.94	0.22	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	764.90000	0.76490		790.17000	0.79017	764.900	18.08	0.27	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	2,416.97000	2.41697		2,454.14000	2.45414	2,416.970	19.12	0.57	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,520.84000	1.52084		1,534.56000	1.53456	1,520.840	19.22	0.40	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,002.16000	1.00216		1,016.46000	1.01646	1,002.160	19.73	0.29	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.69223	79.56060		11.68829	79.58529		20.02	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,647.23000	3.64723		3,650.19000	3.65019	3,647.230	20.02	0.46	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	2,999.84000	2.99984		3,004.23000	3.00423	2,999.840	20.46	0.40	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,461.35000	2.46135		2,466.73000	2.46673	2,461.350	20.90	0.34	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.79711	76.82579		11.79296	76.85138		20.21	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.89891	78.41199		11.89459	78.43824		18.53	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.01181	75.62444		12.00736	75.65103		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			11.40873	81.99595		11.40996	81.98777		18.83	0.00	0.00	0	247,738.0	
R2048	On 02/02/2023	Bond Future	11.00	Call	921.15000	0.92115		939.22000	0.93922	921.150	17.91	0.30	0.00	0	2,900.0	
R2048	On 02/02/2023	Bond Future	11.60	Call	2,781.05000	2.78105		2,800.19000	2.80019	2,781.050	19.03	0.61	0.00	0	2,900.0	
R2048	On 04/05/2023	Bond Future			11.51242	79.13354		11.51363	79.12562		20.74	0.00	0.00	0	10,946.0	
R2048	On 03/08/2023	Bond Future			11.60775	80.73562		11.60894	80.72794		19.81	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.70161	77.97941		11.70284	77.97159		18.54	0.00	0.00	0	13,000.0	
R2048	On 01/02/2024	Bond Future			11.80318	79.60066		11.80447	79.59259		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			11.29334		68.09663		11.31501	67.98718		17.21	0.00	0.00	0	31,504.0
R209	On 04/05/2023	Bond Future			11.40432		66.27102		11.42669	66.15983		18.78	0.00	0.00	0	2,635.0
R209	On 04/05/2023	Bond Future	10.00	Call	587.53000		0.58753		575.71000	0.57571	587.530	17.46	0.17	0.00	0	500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,064.25000		4.06425	4,140.60000	4.14060	4,064.250	18.04	18.04	0.59	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	3,227.67000		3.22767	3,178.26000	3.17826	3,227.670	18.78	18.78	0.55	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,208.85000		1.20885	1,244.96000	1.24496	1,208.850	20.45	20.45	0.24	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.50158		67.64446		11.52468	67.53130		17.93	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.60476		65.88906		11.62870	65.77354		16.54	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.71676		67.22762		11.74160	67.10965		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			221.36246		221.36246		220.95174	220.95174			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			222.64146		222.64146		222.22379	222.22379			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			227.30471		227.30471		226.87934	226.87934			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			228.88171		228.88171		228.44768	228.44768			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			233.58532		233.58532		233.14197	233.14197			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			10.61475		83.82920		10.66728	83.58561		11.52	0.00	0.00	0	38,255.0
R213	On 02/02/2023	Bond Future	9.16	Call	2.08000		0.00208		1.69000	0.00169	2.080	8.66	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,077.33000		3.07733	3,293.73000	3.29373	3,077.330	9.42	9.42	0.85	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	1,913.87000		1.91387	2,089.47000	2.08947	1,913.870	10.42	10.42	0.65	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	831.07000		0.83107	751.99000	0.75199	831.070	10.65	10.65	0.40	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	69.21000		0.06921	84.39000	0.08439	69.210	14.80	14.80	0.04	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.73122		81.90958		10.78602	81.66167		13.13	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.83215		83.60647		10.88938	83.35384		12.54	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			10.94660		81.77855		11.00653	81.52075		11.19	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.07932		83.44049		11.14226	83.17727		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			11.44176		65.46463		11.44307	65.45770		18.82	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	541.32000		0.54132	554.20000	0.55420	541.320	17.76	17.76	0.24	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	2,120.71000		2.12071	2,136.06000	2.13606	2,120.710	19.02	19.02	0.59	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.54409		63.44112		11.54537	63.43445		20.66	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.63502		64.75553		11.63628	64.74904		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	11.73339	62.79239		11.73470	62.78573		18.80	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.84253	64.06818		11.84390	64.06133		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 :											3,912,320.38	40	1 579 129.
Grand Total:											3,912,320.38	40	1 579 129.