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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2022

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	853.91400	853.91400	853.91800	853.91800	0.00	0.00	0	0.0				
AL37	On 04/05/2023	Index Future	870.35300	870.35300	870.52500	870.52500	0.00	0.00	0	0.0				
AL37	On 03/08/2023	Index Future	888.16400	888.16400	888.53300	888.53300	0.00	0.00	0	0.0				
AL37	On 02/11/2023	Index Future	906.03800	906.03800	906.87100	906.87100	0.00	0.00	0	0.0				
AL37	On 01/02/2024	Index Future	924.19300	924.19300	925.32400	925.32400	0.00	0.00	0	0.0				
AL7T	On 02/02/2023	Index Future	986.09200	986.09200	986.86400	986.86400	0.00	0.00	0	0.0				
AL7T	On 04/05/2023	Index Future	1,005.07500	1,005.07500	1,006.05700	1,006.05700	0.00	0.00	0	0.0				
AL7T	On 03/08/2023	Index Future	1,025.64300	1,025.64300	1,026.86800	1,026.86800	0.00	0.00	0	0.0				
AL7T	On 02/11/2023	Index Future	1,046.28400	1,046.28400	1,048.06200	1,048.06200	0.00	0.00	0	0.0				
AL7T	On 01/02/2024	Index Future	1,067.24900	1,067.24900	1,069.38700	1,069.38700	0.00	0.00	0	0.0				
ALBI	On 02/02/2023	Index Future	859.82500	859.82500	860.55400	860.55400	0.00	0.00	0	111.0				
ALBI	On 04/05/2023	Index Future	876.37700	876.37700	877.29000	877.29000	0.00	0.00	0	0.0				
ALBI	On 03/08/2023	Index Future	894.31100	894.31100	895.43800	895.43800	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	Open Interest
ALBI	On 02/11/2023	Index Future		912.30900	912.30900		913.91800	913.91800			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		930.58900	930.58900		932.51500	932.51500			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		12.34403	74.76892		12.33014	74.83343			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.51493	72.43249		12.49729	72.51260			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.67300	73.93269		12.65099	74.03056			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.84861	71.64245		12.81700	71.77991			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.03961	73.09170		13.00136	73.25413			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		12.61535	72.90876		12.59625	73.01196			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future		12.77164	70.06722		12.74906	70.18669			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.91267	71.51947		12.88620	71.65702			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.06825	68.71225		13.03342	68.88965			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.22890	70.10130		13.18838	70.30362			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		847.74000	847.74000		848.45600	848.45600			0.00	0.00	0	848.0
GOVI	On 04/05/2023	GOVI		864.06000	864.06000		864.95700	864.95700			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		881.74200	881.74200		882.85000	882.85000			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		899.48700	899.48700		901.07100	901.07100			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		917.51100	917.51100		919.40600	919.40600			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		165.85503	165.85503		165.79338	165.79338			0.00	0.00	0	6,568.0
I2025	On 04/05/2023	Bond Future		169.08805	169.08805		169.05795	169.05795			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.84414	170.84414		170.85079	170.85079			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		174.32090	174.32090		174.41567	174.41567			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.06364	176.06364		176.21468	176.21468			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		119.58964	119.58964		119.59051	119.59051			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future		120.62548	120.62548		120.64982	120.64982			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		123.12244	123.12244		123.17398	123.17398			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	124.29898	124.29898	124.41486	124.41486				0.00	0.00	0	0.0
I2029		On 01/02/2024	Bond Future	126.81607	126.81607	126.97277	126.97277				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	114.78496	114.78496	114.78466	114.78466				0.00	0.00	0	7,312.0
I2033		On 04/05/2023	Bond Future	115.63645	115.63645	115.65862	115.65862				0.00	0.00	0	0.0
I2033		On 03/08/2023	Bond Future	118.03004	118.03004	118.07822	118.07822				0.00	0.00	0	0.0
I2033		On 02/11/2023	Bond Future	119.01223	119.01223	119.12189	119.12189				0.00	0.00	0	0.0
I2033		On 01/02/2024	Bond Future	121.42228	121.42228	121.57104	121.57104				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	127.52269	127.52269	126.59463	126.59463				0.00	0.00	0	4,123.0
I2038		On 04/05/2023	Bond Future	130.00859	130.00859	129.08746	129.08746				0.00	0.00	0	1,583.0
I2038		On 03/08/2023	Bond Future	130.73800	130.73800	129.82636	129.82636				0.00	0.00	0	0.0
I2038		On 02/11/2023	Bond Future	133.39835	133.39835	132.53525	132.53525				0.00	0.00	0	0.0
I2038		On 01/02/2024	Bond Future	134.08867	134.08867	133.24945	133.24945				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	115.13353	115.13353	113.30998	113.30998				0.00	0.00	0	13,685.0
I2046		On 04/05/2023	Bond Future	115.34260	115.34260	113.50551	113.50551				0.00	0.00	0	4,935.0
I2046		On 03/08/2023	Bond Future	117.73035	117.73035	115.88066	115.88066				0.00	0.00	0	0.0
I2046		On 02/11/2023	Bond Future	118.03794	118.03794	116.20989	116.20989				0.00	0.00	0	0.0
I2046		On 01/02/2024	Bond Future	120.42763	120.42763	118.59860	118.59860				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	115.76088	115.76088	113.70960	113.70960				0.00	0.00	0	10,717.0
I2050		On 04/05/2023	Bond Future	118.01720	118.01720	115.94842	115.94842				0.00	0.00	0	3,359.0
I2050		On 03/08/2023	Bond Future	118.27956	118.27956	116.19340	116.19340				0.00	0.00	0	0.0
I2050		On 02/11/2023	Bond Future	120.68648	120.68648	118.61779	118.61779				0.00	0.00	0	0.0
I2050		On 01/02/2024	Bond Future	120.89022	120.89022	118.81650	118.81650				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	322.42800	322.42800	320.22300	320.22300				0.00	0.00	0	671.0
IGOV		On 04/05/2023	Index Future	328.71400	328.71400	326.52900	326.52900				0.00	0.00	0	16.0
IGOV		On 03/08/2023	Index Future	335.51800	335.51800	333.36100	333.36100				0.00	0.00	0	0.0
IGOV		On 02/11/2023	Index Future	342.34700	342.34700	340.31600	340.31600				0.00	0.00	0	0.0
IGOV		On 01/02/2024	Index Future	349.28100	349.28100	347.31500	347.31500				0.00	0.00	0	0.0
JIBAR FUTURE		On 18/01/2023	Jibar Tradeable Future	7.28500	92.71500	7.33500	92.66500				0.00	0.00	0	0.0
JIBAR FUTURE		On 15/02/2023	Jibar Tradeable Future	7.68000	92.32000	7.67500	92.32500				0.00	0.00	0	0.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	7.72500	92.27500	7.71000	92.29000				0.00	0.00	0	0.0
JIBAR FUTURE		On 19/04/2023	Jibar Tradeable Future	7.84000	92.16000	7.83000	92.17000				0.00	0.00	0	0.0
JIBAR FUTURE		On 17/05/2023	Jibar Tradeable Future	7.87000	92.13000	7.85000	92.15000				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 Interest
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.89000	92.11000		7.89500	92.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.92000	92.08000		7.90000	92.10000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.88000	92.12000		7.91000	92.09000			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.84000	92.16000		7.89000	92.11000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.84500	92.15500		7.87500	92.12500			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.83500	92.16500		7.87500	92.12500			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.93000	92.07000		7.86000	92.14000			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.84482	106.68672		8.84465	106.68729		5.64	0.00	137,305,808.64	1,287	73,862.0
R186	On 04/05/2023	Bond Future			8.93432	108.74000		8.92740	108.76163		5.80	0.00	0.00	0	12,216.0
R186	On 03/08/2023	Bond Future			8.99056	105.65974		8.97500	105.70535		5.52	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.06726	107.78573		9.03008	107.88735		4.83	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,049.07000	2.04907	2,106.23000	2.10623	2,049.070		4.90	0.53	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	820.62000	0.82062	798.83000	0.79883	820.620		5.57	0.24	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.16192	104.63867		9.10808	104.77497		4.47	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			328.52460	328.52460		328.44247	328.44247			0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			334.92810	334.92810		334.90910	334.90910			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			332.79574	332.79574		332.84926	332.84926			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.56789	339.56789		339.79453	339.79453			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			247.64467	247.64467		246.11448	246.11448			0.00	0.00	0	5,950.0
R202	On 04/05/2023	Bond Future			252.47173	252.47173		250.96020	250.96020			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			252.88257	252.88257		251.39462	251.39462			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			258.02862	258.02862		256.64007	256.64007			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			258.30204	258.30204		256.96460	256.96460			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			10.28970	88.94417		10.27502	89.01083		10.14	0.00	11,295,909.59	127	92,379.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.09000	0.00009	0.13000	0.00013	0.090		6.93	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	1.03000	0.00103	1.35000	0.00135	1.030		6.91	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	3,037.01000	3.03701	2,984.18000	2.98418	3,037.010		8.37	0.89	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	273.24000	0.27324	297.00000	0.29700	273.240		8.93	0.20	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	2,022.85000	2.02285	1,986.76000	1.98676	2,022.850		9.26	0.73	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	202.52000	0.20252	204.15000	0.20415	202.520		12.31	0.12	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,786.17000	4.78617	4,854.88000	4.85488	4,786.170	12.70	0.92	0.00	0	5,000.0	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,580.24000	5.58024	5,648.93000	5.64893	5,580.240	13.08	0.94	0.00	0	5,000.0	
R2030	On 04/05/2023	Bond Future			10.41634	90.65649	10.39690	90.74211		10.90	0.00	0.00	0	0.0	
R2030	On 04/05/2023	Bond Future	9.03	Call	419.60000	0.41960	437.61000	0.43761	419.600	10.70	0.15	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	9.58	Call	885.69000	0.88569	916.10000	0.91610	885.690	10.60	0.27	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	9.67	Call	995.20000	0.99520	1,027.99000	1.02799	995.200	10.61	0.29	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,143.38000	1.14338	1,179.18000	1.17918	1,143.380	10.63	0.32	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,494.72000	1.49472	1,536.73000	1.53673	1,494.720	10.74	0.39	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,354.03000	2.35403	2,407.58000	2.40758	2,354.030	11.04	0.51	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,920.30000	2.92030	2,979.54000	2.97954	2,920.300	11.24	0.58	0.00	0	350.0	
R2030	On 04/05/2023	Bond Future	11.34	Put	987.27000	0.98727	973.90000	0.97390	987.270	11.92	0.25	0.00	0	150.0	
R2030	On 04/05/2023	Bond Future	11.62	Put	749.65000	0.74965	739.86000	0.73986	749.650	12.22	0.20	0.00	0	388.0	
R2030	On 04/05/2023	Bond Future	12.04	Put	491.90000	0.49190	485.97000	0.48597	491.900	12.65	0.14	0.00	0	1,080.0	
R2030	On 04/05/2023	Bond Future	12.50	Put	285.50000	0.28550	282.35000	0.28235	285.500	12.87	0.09	0.00	0	479.0	
R2030	On 04/05/2023	Bond Future	12.57	Put	259.45000	0.25945	256.62000	0.25662	259.450	12.87	0.08	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future			10.52927	88.50479	10.50410	88.61222		10.89	0.00	0.00	0	0.0	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,686.08000	2.68608	2,745.48000	2.74548	2,686.080	10.82	0.49	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,251.34000	3.25134	3,316.96000	3.31696	3,251.340	11.01	0.54	0.00	0	350.0	
R2030	On 03/08/2023	Bond Future	12.59	Put	692.04000	0.69204	680.91000	0.68091	692.040	12.74	0.15	0.00	0	1,012.0	
R2030	On 03/08/2023	Bond Future	12.89	Put	519.52000	0.51952	510.96000	0.51096	519.520	12.74	0.12	0.00	0	350.0	
R2030	On 02/11/2023	Bond Future			10.64835	90.28553	10.61065	90.44148		9.50	0.00	0.00	0	0.0	
R2030	On 01/02/2024	Bond Future			10.78278	88.08789	10.73598	88.27497		8.85	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			10.89748	87.83787	10.88306	87.91166		12.22	0.00	3,162,163.32	36	112,020.0	
R2032	On 02/02/2023	Bond Future	9.31	Call	0.15000	0.00015	0.21000	0.00021	0.150	8.70	0.00	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	9.47	Call	0.62000	0.00062	0.82000	0.00082	0.620	8.74	0.00	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	9.92	Call	24.50000	0.02450	28.79000	0.02879	24.500	9.44	0.03	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,002.08000	4.00208	3,941.97000	3.94197	4,002.080	10.34	0.91	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.22	Call	159.23000	0.15923	176.17000	0.17617	159.230	10.56	0.12	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	10.30	Call	229.50000	0.22950	251.12000	0.25112	229.500	10.83	0.15	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,552.37000	2.55237	2,512.90000	2.51290	2,552.370	11.47	0.74	0.00	0	454.0	
R2032	On 02/02/2023	Bond Future	10.67	Call	804.49000	0.80449	849.47000	0.84947	804.490	11.98	0.37	0.00	0	750.0	
R2032	On 02/02/2023	Bond Future	11.45	Put	506.47000	0.50647	506.20000	0.50620	506.470	14.05	0.22	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.50	Put	460.21000	0.46021	460.60000	0.46060	460.210	14.18	0.21	0.00	0	8,000.0	
R2032	On 02/02/2023	Bond Future	11.84	Put	235.34000	0.23534	238.07000	0.23807	235.340	14.97	0.12	0.00	0	500.0	
R2032	On 02/02/2023	Bond Future	12.75	Put	34.55000	0.03455	36.25000	0.03625	34.550	16.86	0.02	0.00	0	750.0	
R2032	On 04/05/2023	Bond Future			11.02762	85.36875	11.00914	85.46106		13.60	0.00	0.00	0	66,415.0	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,767.22000	1.76722	1,813.96000	1.81396	1,767.220	13.21	0.39	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,706.68000	3.70668	3,774.02000	3.77402	3,706.680	14.05	0.61	0.00	0	400.0	
R2032	On 04/05/2023	Bond Future	13.43	Put	247.15000	0.24715	245.13000	0.24513	247.150	16.10	0.07	0.00	0	400.0	
R2032	On 03/08/2023	Bond Future			11.14211	87.11703	11.11893	87.23018		13.15	0.00	0.00	0	2,600.0	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,772.72000	5.77272	5,856.69000	5.85669	5,772.720	14.12	0.67	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			11.27088	84.71023		11.23729	84.87025		12.20	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.40945	86.40550		11.36863	86.59509		10.72	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			11.39453	87.60988		11.37517	87.72039		14.88	0.00	0.00	0	145,700.0
R2035	On 02/02/2023	Bond Future	9.81	Call	7.56000	0.00756		9.36000	0.00936	7.560	13.61	0.01	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	11.17000	0.01117		13.67000	0.01367	11.170	13.60	0.01	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	67.53000	0.06753		78.02000	0.07802	67.530	13.65	0.05	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	244.51000	0.24451		271.23000	0.27123	244.510	14.02	0.13	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,603.62000	4.60362	4,521.06000	4.52106	4,603.620		14.04	0.86	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	790.63000	0.79063	846.44000	0.84644	790.630		14.57	0.32	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,749.15000	2.74915	2,695.21000	2.69521	2,749.150		14.58	0.68	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	551.29000	0.55129	545.63000	0.54563	551.290		16.05	0.22	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	32.04000	0.03204	33.11000	0.03311	32.040		17.97	0.02	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.52395	84.79342		11.50084	84.92273		16.46	0.00	0.00	0	104,314.0
R2035	On 04/05/2023	Bond Future	9.85	Call	398.61000	0.39861	419.22000	0.41922	398.610		15.27	0.11	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	912.34000	0.91234	949.93000	0.94993	912.340		15.30	0.22	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,164.19000	1.16419	1,208.46000	1.20846	1,164.190		15.40	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,312.14000	2.31214	2,379.25000	2.37925	2,312.140		16.01	0.42	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,505.97000	1.50597	1,483.62000	1.48362	1,505.970		17.88	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	804.10000	0.80410	793.04000	0.79304	804.100		18.91	0.16	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.64118	86.52938		11.61370	86.68021		15.83	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.77379	83.76608		11.73706	83.96368		14.87	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.91891	85.44269		11.87567	85.67028		13.33	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			11.59146	79.00884		11.57715	79.09114		16.86	0.00	0.00	0	133,641.0
R2037	On 02/02/2023	Bond Future	11.10	Call	556.90000	0.55690	595.15000	0.59515	556.900		16.18	0.24	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	848.02000	0.84802	844.85000	0.84485	848.020		17.72	0.30	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.72332	80.53000		11.70567	80.62963		17.75	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,462.04000	1.46204	1,503.69000	1.50369	1,462.040		16.71	0.30	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,614.10000	1.61410	1,658.31000	1.65831	1,614.100		16.79	0.33	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,512.91000	3.51291	3,579.79000	3.57979	3,512.910		17.80	0.54	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	2,809.46000	2.80946	2,780.82000	2.78082	2,809.460		18.05	0.42	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	625.33000	0.62533	621.14000	0.62114	625.330		20.86	0.12	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.84626	77.92078		11.82471	78.04020		18.01	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.97084	79.48840		11.94093	79.65129		16.08	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.10614	76.82398		12.07043	77.01474		15.24	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			11.66477	80.65672		11.65044	80.74542		17.86	0.00	13,227,702.08	164	138,235.0
R2040	On 02/02/2023	Bond Future	10.21	Call	16.82000	0.01682	19.91000	0.01991	16.820		16.32	0.01	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	330.07000	0.33007	358.53000	0.35853	330.070	16.92	0.15	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	642.65000	0.64265	685.53000	0.68553	642.650	17.30	0.25	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	887.97000	0.88797	885.37000	0.88537	887.970	18.97	0.29	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	604.91000	0.60491	605.98000	0.60598	604.910	19.36	0.21	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.79204	82.20965	11.77454	82.31604		18.81	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	489.98000	0.48998	510.09000	0.51009	489.980	17.45	0.12	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,088.34000	1.08834	1,123.59000	1.12359	1,088.340	17.48	0.23	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,409.19000	1.40919	1,450.78000	1.45078	1,409.190	17.67	0.28	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,622.16000	1.62216	1,667.50000	1.66750	1,622.160	17.80	0.31	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,698.88000	2.69888	2,759.42000	2.75942	2,698.880	18.38	0.44	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	2,964.39000	2.96439	2,935.21000	2.93521	2,964.390	19.31	0.41	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,639.02000	1.63902	1,624.44000	1.62444	1,639.020	20.56	0.26	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	941.42000	0.94142	934.48000	0.93448	941.420	21.66	0.16	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.91067	79.38437	11.88946	79.51108		19.14	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			12.03032	80.98145	12.00120	81.15258		17.11	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			12.15988	78.09647	12.12527	78.29615		16.26	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			11.67720	77.41445	11.65776	77.53676		18.98	0.00	0.00	0	79,400.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	157.92000	0.15792	178.13000	0.17813	157.920	17.68	0.08	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	368.10000	0.36810	404.44000	0.40444	368.100	18.03	0.16	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	496.98000	0.49698	541.07000	0.54107	496.980	18.21	0.21	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	1,924.69000	1.92469	2,015.69000	2.01569	1,924.690	19.39	0.52	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,639.54000	1.63954	1,611.41000	1.61141	1,639.540	19.49	0.45	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,059.93000	1.05993	1,044.89000	1.04489	1,059.930	20.01	0.33	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.79766	78.90493	11.77502	79.04494		20.00	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,853.28000	3.85328	3,799.86000	3.79986	3,853.280	20.00	0.49	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	3,164.42000	3.16442	3,120.11000	3.12011	3,164.420	20.44	0.42	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,593.99000	2.59399	2,557.69000	2.55769	2,593.990	20.90	0.36	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.90966	76.13723	11.88330	76.29757		20.39	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			12.02224	77.66899	11.98822	77.87273		18.28	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.14380	74.84288	12.10440	75.07477		17.37	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			11.50830	81.33876	11.49385	81.43353		18.61	0.00	0.00	0	247,738.0	
R2048	On 02/02/2023	Bond Future	11.00	Call	585.14000	0.58514	627.05000	0.62705	585.140	17.68	0.23	0.00	0	2,900.0	
R2048	On 02/02/2023	Bond Future	11.60	Call	2,196.27000	2.19627	2,276.32000	2.27632	2,196.270	18.81	0.56	0.00	0	2,900.0	
R2048	On 04/05/2023	Bond Future			11.61834	78.44580	11.60096	78.55791		20.73	0.00	0.00	0	10,946.0	
R2048	On 03/08/2023	Bond Future			11.72057	80.01430	11.69981	80.14614		20.01	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.82493	77.20268	11.79697	77.37757		19.43	0.00	0.00	0	13,000.0	
R2048	On 01/02/2024	Bond Future			11.93483	78.78477	11.90193	78.98722		17.91	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	Options Interest
R209	On 02/02/2023	Bond Future			11.38212	67.64984		11.36773	67.72197		16.87	0.00	1,217,697.12	18	31,486.0
R209	On 04/05/2023	Bond Future			11.49933	65.80061		11.48176	65.88725		18.62	0.00	0.00	0	2,635.0
R209	On 04/05/2023	Bond Future	10.00	Call	455.76000	0.45576		474.00000	0.47400	455.760	17.28	0.14	0.00	0	500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,249.49000	4.24949		4,206.42000	4.20642	4,249.490	17.87	0.62	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	2,871.98000	2.87198		2,928.78000	2.92878	2,871.980	18.62	0.52	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,236.82000	1.23682		1,225.21000	1.22521	1,236.820	20.30	0.25	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.60331	67.14813		11.58211	67.25113		17.96	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.71741	65.34796		11.68825	65.48743		16.82	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.83776	66.65574		11.80320	66.81837		15.13	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			222.17743	222.17743		222.18118	222.18118			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			223.42279	223.42279		223.47035	223.47035			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			228.04793	228.04793		228.14585	228.14585			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			229.52300	229.52300		229.74005	229.74005			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.17039	234.17039		234.46310	234.46310			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			10.69799	83.44364		10.68353	83.51045		11.35	0.00	0.00	0	38,255.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.07000	0.00007		0.10000	0.00010	0.070	7.67	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,383.65000	3.38365		3,330.82000	3.33082	3,383.650	9.75	0.90	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,127.64000	2.12764		2,094.25000	2.09425	2,127.640	10.88	0.71	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	637.04000	0.63704		675.11000	0.67511	637.040	11.13	0.34	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	67.87000	0.06787		70.13000	0.07013	67.870	15.46	0.04	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.82226	81.49826		10.80360	81.58235		12.68	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.93195	83.16658		10.90831	83.27050		12.29	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.06101	81.28729		11.02641	81.43546		11.15	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.20532	82.91464		11.16294	83.09102		9.83	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			11.54085	64.94391		11.52140	65.04559		18.55	0.00	2,273,036.85	35	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	320.28000	0.32028		351.57000	0.35157	320.280	17.49	0.17	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	1,659.35000	1.65935		1,736.39000	1.73639	1,659.350	18.75	0.54	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.64931	62.89612		11.62679	63.01214		20.60	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.74687	64.18379		11.72083	64.31616		19.89	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	11.85561	62.17627		11.82220	62.34374		18.75	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.97295	63.42075		11.93442	63.61091		16.90	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 :											168,482,317.60	1,667	1 575 579.
Grand Total:											168,482,317.60	1,667	1 575 579.