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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2022

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	851.39000	851.39000		849.24700	849.24700			0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	868.07200	868.07200		865.89200	865.89200			0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	885.89400	885.89400		883.67200	883.67200			0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	904.52400	904.52400		902.25700	902.25700			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	922.73100	922.73100		920.41700	920.41700			0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	977.38100	977.38100		972.11300	972.11300			0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	996.53100	996.53100		991.16600	991.16600			0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,016.99000	1,016.99000		1,011.51800	1,011.51800			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,038.37700	1,038.37700		1,032.79200	1,032.79200			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,059.27800	1,059.27800		1,053.57900	1,053.57900			0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	854.73300	854.73300		849.03300	849.03300			0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	871.48100	871.48100		865.67400	865.67400			0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	889.37200	889.37200		883.44900	883.44900			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	908.07500	908.07500		902.02900	902.02900			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	926.35400	926.35400		920.18500	920.18500			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 02/02/2023	Bond Future	12.46326	74.21846		12.59470	73.61833			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.63373	71.89610		12.77040	71.28585			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.79583	73.38986		12.93814	72.76800			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.96147	71.15460		13.10988	70.52003			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	13.15628	72.59939		13.31160	71.95123			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/02/2023	Bond Future	12.67933	72.56491		12.81458	71.84714			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.83358	69.74123		12.97410	69.01101			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.97622	71.19109		13.12217	70.44666			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	13.12153	68.44235		13.27341	67.68260			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.28340	69.83075		13.44171	69.05493			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/02/2023	GOVI	842.64700	842.64700		837.05000	837.05000			0.00	0.00	0	848.00
GOVI	On 04/05/2023	GOVI	859.15800	859.15800		853.45700	853.45700			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	876.79600	876.79600		870.98100	870.98100			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	895.23500	895.23500		889.29900	889.29900			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	913.25500	913.25500		907.19800	907.19800			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	165.82239	165.82239		165.87432	165.87432			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.11138	169.11138		169.16842	169.16842			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	170.87539	170.87539		170.93603	170.93603			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.50771	174.50771		174.57078	174.57078			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.26821	176.26821		176.33108	176.33108			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/02/2023	Bond Future	118.49894	118.49894		118.59154	118.59154			0.00	0.00	0	1,496.00
I2029	On 04/05/2023	Bond Future	119.55409	119.55409		119.65138	119.65138			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	122.03658	122.03658		122.13758	122.13758			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	123.29931	123.29931		123.40329	123.40329			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	125.80684	125.80684		125.91195	125.91195			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/02/2023	Bond Future	113.82394	113.82394		113.69167	113.69167			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	114.69552	114.69552		114.56337	114.56337			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.07699	117.07699		116.94377	116.94377			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.14320	118.14320		118.00794	118.00794			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	120.54598	120.54598		120.40694	120.40694			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/02/2023	Bond Future	122.86362	122.86362		123.93426	123.93426			0.00	0.00	0	4,123.00
I2038	On 04/05/2023	Bond Future	125.30073	125.30073		126.39568	126.39568			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	125.93682	125.93682		127.05626	127.05626			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	128.61418	128.61418		129.75825	129.75825			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	129.21718	129.21718		130.38348	130.38348			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/02/2023	Bond Future	110.25341	110.25341		110.18401	110.18401			0.00	0.00	0	13,685.00
I2046	On 04/05/2023	Bond Future	110.40531	110.40531		110.33725	110.33725			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	112.69804	112.69804		112.63014	112.63014			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	113.00197	113.00197		112.93344	112.93344			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	115.29935	115.29935		115.22847	115.22847			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/02/2023	Bond Future	111.75942	111.75942		110.10850	110.10850			0.00	0.00	0	10,717.00
I2050	On 04/05/2023	Bond Future	113.97608	113.97608		112.29491	112.29491			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	114.15683	114.15683		112.44234	112.44234			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	116.58369	116.58369		114.83365	114.83365			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	116.71219	116.71219		114.92559	114.92559			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 02/02/2023	Index Future	315.52700	315.52700		315.53200	315.53200			0.00	0.00	0	671.00
I GOV	On 04/05/2023	Index Future	321.78600	321.78600		321.79300	321.79300			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	328.46800	328.46800		328.47600	328.47600			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	335.44900	335.44900		335.45800	335.45800			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	342.27400	342.27400		342.28200	342.28200			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.27000	92.73000		7.24500	92.75500			0.00	0.00	0	68.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.34000	92.66000		7.31500	92.68500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.75000	92.25000		7.72000	92.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.78000	92.22000		7.75500	92.24500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.93500	92.06500		7.90000	92.10000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future			7.97000	92.03000		7.93000	92.07000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			8.05500	91.94500		7.99000	92.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			8.09500	91.90500		8.01500	91.98500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			8.09500	91.90500		8.01000	91.99000			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			8.09000	91.91000		8.01000	91.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			8.09000	91.91000		8.01000	91.99000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			8.08500	91.91500		8.00500	91.99500			0.00	0.00	0	0.00
R186	On 02/02/2023	Bond Future			8.94624	106.35017		9.03481	106.05737		5.70	0.00	107,413,671.70	1,010	72,146.00
R186	On 04/05/2023	Bond Future			9.03259	108.43334		9.12777	108.13740		5.66	0.00	3,036,133.52	28	12,216.00
R186	On 03/08/2023	Bond Future			9.09518	105.35368		9.19827	105.05321		5.48	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			9.14603	107.57083		9.25855	107.26484		4.90	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	1,965.32000	1.96532	1,816.07000	1.81607	1,965.320	4.85	0.51	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	909.06000	0.90906	994.47000	0.99447	909.060	5.54	0.26	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			9.24537	104.42784		9.36968	104.11481		4.65	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 02/02/2023	Bond Future			328.88995	328.88995		329.04155	329.04155			0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.41241	335.41241		335.57501	335.57501			0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.29314	333.29314		333.46374	333.46374			0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.37904	340.37904		340.55556	340.55556			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 02/02/2023	Bond Future			242.01152	242.01152		243.47279	243.47279			0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			246.81100	246.81100		248.30720	248.30720			0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			247.11069	247.11069		248.64154	248.64154			0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			252.36368	252.36368		253.92871	253.92871			0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			252.53795	252.53795		254.13274	254.13274			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R203	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 02/02/2023	Bond Future			10.46160	88.16824		10.57080	87.67979		10.34	0.00	244,402,361.28	2,772	92,373.00
R2030	On 02/02/2023	Bond Future	8.81	Call	3.87000	0.00387	2.42000	0.00242	3.870	8.63	0.00	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	13.84000	0.01384	8.99000	0.00899	13.840	8.59	0.01	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	3,825.47000	3.82547	4,275.45000	4.27545	3,825.470	8.49	0.90	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	239.40000	0.23940	175.66000	0.17566	239.400	8.62	0.16	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	2,729.27000	2.72927	3,131.78000	3.13178	2,729.270	8.81	0.79	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	397.94000	0.39794	511.95000	0.51195	397.940	11.15	0.19	0.00	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,159.82000	4.15982	3,758.32000	3.75832	4,159.820	11.52	0.86	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	4,916.32000	4.91632	4,492.47000	4.49247	4,916.320	11.89	0.90	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.58998	89.89632	10.70424	89.40059		11.10	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	449.18000	0.44918	386.62000	0.38662	449.180	11.17	0.14	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	842.27000	0.84227	734.33000	0.73433	842.270	10.81	0.24	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	928.18000	0.92818	811.02000	0.81102	928.180	10.75	0.26	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,047.62000	1.04762	918.28000	0.91828	1,047.620	10.71	0.29	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,349.64000	1.34964	1,192.80000	1.19280	1,349.640	10.75	0.35	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,089.11000	2.08911	1,874.92000	1.87492	2,089.110	10.88	0.47	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	2,595.43000	2.59543	2,348.98000	2.34898	2,595.430	11.03	0.53	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,270.44000	1.27044	1,432.27000	1.43227	1,270.440	11.63	0.30	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	985.54000	0.98554	1,118.46000	1.11846	985.540	11.92	0.24	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	669.68000	0.66968	767.00000	0.76700	669.680	12.36	0.17	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	436.65000	0.43665	504.67000	0.50467	436.650	12.85	0.12	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	409.15000	0.40915	473.49000	0.47349	409.150	12.92	0.11	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.71073	87.73513	10.83078	87.23057		10.93	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,362.89000	2.36289	2,150.66000	2.15066	2,362.890	10.57	0.45	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	2,866.36000	2.86636	2,625.50000	2.62550	2,866.360	10.69	0.50	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	838.46000	0.83846	933.75000	0.93375	838.460	12.43	0.17	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	684.35000	0.68435	764.37000	0.76437	684.350	12.73	0.14	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.81945	89.58204	10.94569	89.06750		9.42	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.96160	87.37763	11.09512	86.85199		9.11	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/02/2023	Bond Future			11.06010	87.01154	11.15895	86.51446		12.38	0.00	7,134,946.28	82	112,030.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	2.56000	0.00256	1.67000	0.00167	2.560	9.88	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	6.19000	0.00619	4.14000	0.00414	6.190	9.93	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	50.71000	0.05071	36.28000	0.03628	50.710	10.06	0.04	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	4,837.74000	4.83774	5,302.13000	5.30213	4,837.740	10.13	0.92	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	155.26000	0.15526	116.04000	0.11604	155.260	10.15	0.10	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	208.44000	0.20844	158.15000	0.15815	208.440	10.27	0.13	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	3,304.08000	3.30408	3,714.10000	3.71410	3,304.080	10.70	0.79	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	665.94000	0.66594	540.38000	0.54038	665.940	11.07	0.30	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	855.03000	0.85503	1,035.22000	1.03522	855.030	12.83	0.31	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	790.16000	0.79016	960.17000	0.96017	790.160	12.94	0.29	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	454.19000	0.45419	565.43000	0.56543	454.190	13.67	0.18	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	94.45000	0.09445	124.68000	0.12468	94.450	15.44	0.04	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			11.19151	84.55591	11.29432	84.05128		14.17	0.00	0.00	0	66,549.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	1,688.45000	1.68845	1,521.54000	1.52154	1,688.450	13.58	0.36	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	3,451.10000	3.45110	3,183.68000	3.18368	3,451.100	14.31	0.56	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	438.00000	0.43800	497.18000	0.49718	438.000	16.68	0.10	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.31215	86.29307	11.41929	85.77936		13.38	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	5,276.69000	5.27669	4,962.34000	4.96234	5,276.690	13.79	0.64	0.00	0	5,000.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 02/11/2023	Bond Future			11.43206	83.94793		11.54396	83.42403		11.95	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.57670	85.63453		11.69401	85.09931		11.08	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 02/02/2023	Bond Future			11.50172	87.00173		11.63129	86.27499		15.08	0.00	3,306,065.74	38	145,653.00
R2035	On 02/02/2023	Bond Future	9.81	Call	24.61000	0.02461		16.54000	0.01654	24.610	13.83	0.02	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	32.91000	0.03291		22.32000	0.02232	32.910	13.83	0.02	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	125.68000	0.12568		89.48000	0.08948	125.680	13.82	0.07	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	330.20000	0.33020		245.90000	0.24590	330.200	13.97	0.14	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	5,299.13000	5.29913	5,937.66000	5.93766	5,299.130		13.99	0.85	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	874.32000	0.87432	688.80000	0.68880	874.320		14.43	0.30	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	3,440.06000	3.44006	3,978.30000	3.97830	3,440.060		14.44	0.69	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	973.04000	0.97304	1,221.17000	1.22117	973.040		15.85	0.29	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	117.92000	0.11792	164.56000	0.16456	117.920		17.77	0.05	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.63019	84.20261		11.76459	83.46371		16.38	0.00	0.00	0	104,314.00
R2035	On 04/05/2023	Bond Future	9.85	Call	415.29000	0.41529	343.80000	0.34380	415.290		15.21	0.11	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	911.84000	0.91184	773.37000	0.77337	911.840		15.23	0.21	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,136.58000	1.13658	971.07000	0.97107	1,136.580		15.24	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,187.77000	2.18777	1,918.44000	1.91844	2,187.770		15.65	0.40	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,770.24000	1.77024	2,007.11000	2.00711	1,770.240		17.41	0.29	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	986.34000	0.98634	1,134.97000	1.13497	986.340		18.45	0.18	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.75069	85.93213		11.89034	85.17934		15.56	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.87333	83.23393		12.01861	82.46593		14.32	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			12.02147	84.90641		12.17316	84.12228		13.18	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/02/2023	Bond Future			11.67672	78.52111		11.80574	77.79152		17.04	0.00	9,736,617.64	124	133,608.00
R2037	On 02/02/2023	Bond Future	11.10	Call	680.27000	0.68027	528.31000	0.52831	680.270		16.03	0.25	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	1,302.43000	1.30243	1,604.49000	1.60449	1,302.430		17.43	0.36	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.80699	80.06027		11.94066	79.31841		17.58	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,465.80000	1.46580	1,267.10000	1.26710	1,465.800		16.57	0.30	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	1,612.45000	1.61245	1,399.19000	1.39919	1,612.450		16.65	0.32	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	3,437.92000	3.43792	3,080.51000	3.08051	3,437.920		17.63	0.52	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	3,184.45000	3.18445	3,539.08000	3.53908	3,184.450		17.87	0.44	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	794.37000	0.79437	914.69000	0.91469	794.370		20.65	0.14	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.93227	77.44682		12.07106	76.69095		17.63	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			12.04670	79.07751		12.19070	78.30633		15.48	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			12.18387	76.41116		12.33385	75.62376		15.06	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/02/2023	Bond Future			11.74925	80.13690		11.88315	79.32375		18.04	0.00	9,295,880.40	116	138,017.00
R2040	On 02/02/2023	Bond Future	10.21	Call	48.55000	0.04855	32.96000	0.03296	48.550		16.53	0.03	0.00	0	388.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/02/2023	Bond Future	10.96	Call	450.63000	0.45063		337.26000	0.33726	450.630	16.79	0.17	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	776.07000	0.77607		599.75000	0.59975	776.070	17.08	0.26	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	1,370.41000	1.37041		1,698.73000	1.69873	1,370.410	18.64	0.35	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	1,016.53000	1.01653		1,282.62000	1.28262	1,016.530	19.03	0.28	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.87509	81.70776		12.01375	80.88079		18.62	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	516.75000	0.51675		427.59000	0.42759	516.750	17.29	0.12	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,105.04000	1.10504		936.92000	0.93692	1,105.040	17.32	0.23	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,386.55000	1.38655		1,184.87000	1.18487	1,386.550	17.33	0.27	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	1,576.17000	1.57617		1,353.37000	1.35337	1,576.170	17.36	0.30	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	2,593.45000	2.59345		2,274.71000	2.27471	2,593.450	17.86	0.42	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	3,278.34000	3.27834		3,664.00000	3.66400	3,278.340	18.70	0.43	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,866.80000	1.86680		2,121.07000	2.12107	1,866.800	19.92	0.28	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	1,106.13000	1.10613		1,273.31000	1.27331	1,106.130	21.02	0.18	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.99601	78.87774		12.13989	78.03502		18.73	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			12.10614	80.53861		12.25529	79.67879		16.72	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			12.23755	77.65124		12.39276	76.77335		16.34	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/02/2023	Bond Future			11.70944	77.21231		11.83266	76.44786		19.06	0.00	160,678,817.11	2,081	79,626.00
R2044	On 02/02/2023	Bond Future	10.75	Call	279.93000	0.27993		209.32000	0.20932	279.930	17.45	0.12	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	549.50000	0.54950		425.28000	0.42528	549.500	17.80	0.20	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	697.10000	0.69710		546.46000	0.54646	697.100	17.93	0.24	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,154.52000	2.15452		1,807.07000	1.80707	2,154.520	18.96	0.51	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	2,066.36000	2.06636		2,466.09000	2.46609	2,066.360	19.06	0.47	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,446.92000	1.44692		1,763.79000	1.76379	1,446.920	19.56	0.36	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.82671	78.72590		11.95419	77.94848		19.69	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	4,108.14000	4.10814		4,518.86000	4.51886	4,108.140	19.69	0.50	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	3,408.20000	3.40820		3,770.20000	3.77020	3,408.200	20.12	0.43	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,822.13000	2.82213		3,138.66000	3.13866	2,822.130	20.56	0.37	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.93893	75.95985		12.07107	75.16764		19.83	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			12.04061	77.55935		12.17744	76.75103		18.19	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			12.16183	74.73716		12.30405	73.91195		17.98	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/02/2023	Bond Future			11.56929	80.94098		11.69716	80.11856		18.67	0.00	5,018,340.76	62	247,702.00
R2048	On 02/02/2023	Bond Future	11.00	Call	784.78000	0.78478		611.68000	0.61168	784.780	17.77	0.25	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	2,374.77000	2.37477		1,986.18000	1.98618	2,374.770	18.87	0.53	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.67733	78.06740		11.80958	77.23086		20.40	0.00	0.00	0	10,946.00
R2048	On 03/08/2023	Bond Future			11.78091	79.63337		11.91791	78.78078		19.44	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.87592	76.88555		12.01775	76.01561		18.13	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.98673	78.46735		12.13402	77.57924		16.80	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 02/02/2023	Bond Future			11.49073	67.10903		11.61906	66.47811		17.10	0.00	7,918,865.54	118	25,765.00
R209	On 04/05/2023	Bond Future			11.60724	65.27205		11.73991	64.63042		18.52	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	465.87000	0.46587		388.83000	0.38883	465.870	17.20	0.14	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,686.78000	4.68678		5,118.45000	5.11845	4,686.780	17.51	0.64	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	2,699.70000	2.69970		2,403.89000	2.40389	2,699.700	18.13	0.49	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,459.28000	1.45928		1,654.85000	1.65485	1,459.280	19.75	0.28	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.71422	66.61298		11.85148	65.95918		17.63	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.81961	64.86244		11.96180	64.19534		16.20	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.94265	66.16563		12.09027	65.48456		14.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/02/2023	Bond Future			220.64574	220.64574		221.87782	221.87782			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			221.93701	221.93701		223.19890	223.19890			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			226.54568	226.54568		227.83693	227.83693			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			228.19013	228.19013		229.51046	229.51046			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			232.83040	232.83040		234.17557	234.17557			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/02/2023	Bond Future			10.86609	82.67214		10.97025	82.19883		11.49	0.00	0.00	0	36,344.00
R213	On 02/02/2023	Bond Future	9.16	Call	2.45000	0.00245		1.54000	0.00154	2.450	9.21	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	4,146.63000	4.14663		4,587.34000	4.58734	4,146.630	9.32	0.91	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,802.89000	2.80289		3,186.63000	3.18663	2,802.890	10.04	0.77	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	509.74000	0.50974		402.68000	0.40268	509.740	10.20	0.27	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	156.99000	0.15699		205.39000	0.20539	156.990	14.01	0.08	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.99174	80.73961		11.10017	80.25903		13.10	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			11.10804	82.39781		11.22123	81.90858		12.39	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			11.22799	80.57707		11.34643	80.07813		11.05	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.37903	82.19675		11.50356	81.68711		10.22	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 02/02/2023	Bond Future			11.59790	64.64719		11.73108	63.96308		18.67	0.00	4,137,420.16	64	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	447.46000	0.44746		336.50000	0.33650	447.460	17.30	0.20	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	1,777.65000	1.77765		1,463.60000	1.46360	1,777.650	18.39	0.51	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.70410	62.61527		11.84157	61.91935		20.34	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.80272	63.90138		11.94478	63.19210		19.40	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/11/2023	Bond Future	11.90188	61.94551		12.04879	61.22178		18.43	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	12.01990	63.19027		12.17230	62.45145		17.08	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											562,079,120.13	6,495	1 566 281.00
Grand Total:											562,079,120.13	6,495	1 566 281.00