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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/12/2022

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
<b>Derivatives</b>														
AL37	On	02/02/2023	Index Future	855.83900	855.83900		854.61500	854.61500			0.00	0.00	0	0.00
AL37	On	04/05/2023	Index Future	872.63600	872.63600		871.39300	871.39300			0.00	0.00	0	0.00
AL37	On	03/08/2023	Index Future	890.70400	890.70400		889.43900	889.43900			0.00	0.00	0	0.00
AL37	On	02/11/2023	Index Future	909.42600	909.42600		908.13600	908.13600			0.00	0.00	0	0.00
AL37	On	01/02/2024	Index Future	927.99300	927.99300		926.67500	926.67500			0.00	0.00	0	0.00
AL7T	On	02/02/2023	Index Future	988.88800	988.88800		985.04400	985.04400			0.00	0.00	0	0.00
AL7T	On	04/05/2023	Index Future	1,008.29600	1,008.29600		1,004.38300	1,004.38300			0.00	0.00	0	0.00
AL7T	On	03/08/2023	Index Future	1,029.17200	1,029.17200		1,025.18300	1,025.18300			0.00	0.00	0	0.00
AL7T	On	02/11/2023	Index Future	1,050.80500	1,050.80500		1,046.73300	1,046.73300			0.00	0.00	0	0.00
AL7T	On	01/02/2024	Index Future	1,072.25900	1,072.25900		1,068.10200	1,068.10200			0.00	0.00	0	0.00
ALBI	On	02/02/2023	Index Future	865.18200	865.18200		861.73100	861.73100			0.00	0.00	0	111.00
ALBI	On	04/05/2023	Index Future	882.16300	882.16300		878.64900	878.64900			0.00	0.00	0	0.00
ALBI	On	03/08/2023	Index Future	900.42800	900.42800		896.84500	896.84500			0.00	0.00	0	0.00

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ALBI	On 02/11/2023	Index Future	919.35500	919.35500		915.69800	915.69800			0.00	0.00	0	0.00
ALBI	On 01/02/2024	Index Future	938.12400	938.12400		934.39200	934.39200			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	12.24907	75.21152		12.32266	74.86820			0.00	0.00	0	350.00
ES33	On 04/05/2023	Bond Future	12.40993	72.91121		12.48654	72.56149			0.00	0.00	0	0.00
ES33	On 03/08/2023	Bond Future	12.55960	74.43893		12.63939	74.08222			0.00	0.00	0	0.00
ES33	On 02/11/2023	Bond Future	12.71523	72.22497		12.79844	71.86079			0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	12.89397	73.71290		12.98094	73.34106			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	12.47628	73.66591		12.54439	73.29342			0.00	0.00	0	4,195.00
ES42	On 04/05/2023	Bond Future	12.62180	70.86642		12.69258	70.48702			0.00	0.00	0	0.00
ES42	On 03/08/2023	Bond Future	12.75373	72.35223		12.82721	71.96519			0.00	0.00	0	0.00
ES42	On 02/11/2023	Bond Future	12.89018	69.62726		12.96661	69.23206			0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	13.03851	71.06067		13.11804	70.65721			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	852.97500	852.97500		849.56600	849.56600			0.00	0.00	0	848.00
GOVI	On 04/05/2023	GOVI	869.71500	869.71500		866.24500	866.24500			0.00	0.00	0	0.00
GOVI	On 03/08/2023	GOVI	887.72300	887.72300		884.18400	884.18400			0.00	0.00	0	0.00
GOVI	On 02/11/2023	GOVI	906.38200	906.38200		902.77000	902.77000			0.00	0.00	0	0.00
GOVI	On 01/02/2024	GOVI	924.88700	924.88700		921.20000	921.20000			0.00	0.00	0	0.00
I2025	On 02/02/2023	Bond Future	166.03790	166.03790		165.98326	165.98326			0.00	0.00	0	6,568.00
I2025	On 04/05/2023	Bond Future	169.33657	169.33657		169.28184	169.28184			0.00	0.00	0	0.00
I2025	On 03/08/2023	Bond Future	171.13836	171.13836		171.08351	171.08351			0.00	0.00	0	0.00
I2025	On 02/11/2023	Bond Future	174.77445	174.77445		174.71866	174.71866			0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	176.59128	176.59128		176.53399	176.53399			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	119.44949	119.44949		119.32527	119.32527			0.00	2,388,989.80	20	1,476.00
I2029	On 04/05/2023	Bond Future	120.52693	120.52693		120.40092	120.40092			0.00	0.00	0	0.00
I2029	On 03/08/2023	Bond Future	123.05069	123.05069		122.92258	122.92258			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	124.33533	124.33533		124.20485	124.20485			0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	126.89989	126.89989		126.76647	126.76647			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	114.22230	114.22230		114.73714	114.73714			0.00	0.00	0	7,312.00
I2033	On 04/05/2023	Bond Future	115.10518	115.10518		115.63095	115.63095			0.00	0.00	0	0.00
I2033	On 03/08/2023	Bond Future	117.51536	117.51536		118.05252	118.05252			0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	118.59159	118.59159		119.14068	119.14068			0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	121.03770	121.03770		121.59792	121.59792			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	126.18859	126.18859		126.50272	126.50272			0.00	0.00	0	4,123.00
I2038	On 04/05/2023	Bond Future	128.69564	128.69564		129.01687	129.01687			0.00	0.00	0	1,583.00
I2038	On 03/08/2023	Bond Future	129.42863	129.42863		129.75758	129.75758			0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	132.17884	132.17884		132.51478	132.51478			0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	132.89318	132.89318		133.23574	133.23574			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	112.01077	112.01077		111.04102	111.04102			0.00	0.00	0	13,685.00
I2046	On 04/05/2023	Bond Future	112.20038	112.20038		111.21193	111.21193			0.00	0.00	0	4,935.00
I2046	On 03/08/2023	Bond Future	114.55011	114.55011		113.54139	113.54139			0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	114.89481	114.89481		113.86501	113.86501			0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	117.26409	117.26409		116.21297	116.21297			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	113.15148	113.15148		114.89189	114.89189			0.00	0.00	0	10,717.00
I2050	On 04/05/2023	Bond Future	115.39931	115.39931		117.17474	117.17474			0.00	0.00	0	3,359.00
I2050	On 03/08/2023	Bond Future	115.63452	115.63452		117.44776	117.44776			0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	118.09163	118.09163		119.94341	119.94341			0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	118.28572	118.28572		120.17532	120.17532			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	318.92200	318.92200		318.57600	318.57600			0.00	0.00	0	671.00
I GOV	On 04/05/2023	Index Future	325.25900	325.25900		324.90800	324.90800			0.00	0.00	0	16.00
I GOV	On 03/08/2023	Index Future	332.07000	332.07000		331.71200	331.71200			0.00	0.00	0	0.00
I GOV	On 02/11/2023	Index Future	339.12500	339.12500		338.76000	338.76000			0.00	0.00	0	0.00
I GOV	On 01/02/2024	Index Future	346.12100	346.12100		345.74800	345.74800			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	7.26500	92.73500		7.26500	92.73500			0.00	3,153,296.00	136	0.00
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future	7.31500	92.68500		7.30000	92.70000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future	7.69000	92.31000		7.67500	92.32500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	7.71500	92.28500		7.70000	92.30000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future	7.83000	92.17000		7.83000	92.17000			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			7.85000	92.15000		7.84000	92.16000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			7.88000	92.12000		7.90500	92.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.87500	92.12500		7.90000	92.10000			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.86500	92.13500		7.86500	92.13500			0.00	0.00	0	272.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.85000	92.15000		7.83500	92.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.85000	92.15000		7.83500	92.16500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.85500	92.14500		7.82000	92.18000			0.00	1,565,700.00	68	68.00
R186	On 02/02/2023	Bond Future			8.77131	106.93150		8.81926	106.77175		5.70	0.00	34,645,806.00	324	72,565.00
R186	On 04/05/2023	Bond Future			8.84188	109.02949		8.89364	108.86727		5.74	0.00	0.00	0	12,216.00
R186	On 03/08/2023	Bond Future			8.88122	105.98081		8.93739	105.81571		5.49	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future			8.91242	108.20978		8.97382	108.04137		4.91	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	9.15	Call	2,307.24000	2.30724	2,216.85000	2.21685	2,307.240	4.86	0.56	0.00	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42	Put	748.76000	0.74876	790.01000	0.79001	748.760	5.54	0.22	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future			8.97580	105.11083	9.04349	104.93879		4.61	0.00	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			328.91392	328.91392	329.10554	329.10554				0.00	0.00	0	977.00
R197	On 04/05/2023	Bond Future			335.44757	335.44757	335.64495	335.64495				0.00	0.00	0	0.00
R197	On 03/08/2023	Bond Future			333.40392	333.40392	333.60627	333.60627				0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future			340.48841	340.48841	340.69554	340.69554				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			244.91070	244.91070	244.92183	244.92183				0.00	0.00	0	5,950.00
R202	On 04/05/2023	Bond Future			249.77567	249.77567	249.78837	249.78837				0.00	0.00	0	0.00
R202	On 03/08/2023	Bond Future			250.18935	250.18935	250.20307	250.20307				0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future			255.50513	255.50513	255.51940	255.51940				0.00	0.00	0	0.00
R202	On 01/02/2024	Bond Future			255.82019	255.82019	255.83327	255.83327				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
R2023	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			10.24249	89.15878	10.31580	88.82580		10.32	0.00	0.00	0.00	0	92,379.00
R2030	On 02/02/2023	Bond Future	8.81	Call	4.99000	0.00499	3.65000	0.00365	4.990	7.98	0.01	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.08	Call	18.97000	0.01897	14.20000	0.01420	18.970	7.91	0.02	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.66	Put	2,933.33000	2.93333	3,222.44000	3.22244	2,933.330	8.22	0.84	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	9.83	Call	433.14000	0.43314	361.93000	0.36193	433.140	8.66	0.26	0.00	0.00	0	388.00
R2030	On 02/02/2023	Bond Future	9.94	Put	1,999.63000	1.99963	2,241.36000	2.24136	1,999.630	8.95	0.68	0.00	0.00	0	102.00
R2030	On 02/02/2023	Bond Future	11.16	Put	268.07000	0.26807	325.70000	0.32570	268.070	11.77	0.14	0.00	0.00	0	388.00

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R2030	On 02/02/2023	Bond Future	11.35	Call	5,057.42000	5.05742	4,768.09000	4.76809	5,057.420	12.16	0.90	0.00	0	5,000.00	
R2030	On 02/02/2023	Bond Future	11.55	Call	5,842.05000	5.84205	5,541.37000	5.54137	5,842.050	12.55	0.93	0.00	0	5,000.00	
R2030	On 04/05/2023	Bond Future			10.35905	90.90912	10.43596	90.57018		11.10	0.00	0.00	0	0.00	
R2030	On 04/05/2023	Bond Future	9.03	Call	582.49000	0.58249	529.76000	0.52976	582.490	11.03	0.18	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	9.58	Call	1,085.51000	1.08551	996.01000	0.99601	1,085.510	10.73	0.29	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	9.67	Call	1,206.35000	1.20635	1,109.26000	1.10926	1,206.350	10.75	0.32	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	9.78	Call	1,366.45000	1.36645	1,259.72000	1.25972	1,366.450	10.77	0.35	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	10.00	Call	1,727.85000	1.72785	1,600.89000	1.60089	1,727.850	10.80	0.41	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	10.42	Call	2,612.72000	2.61272	2,445.28000	2.44528	2,612.720	11.04	0.53	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	10.65	Call	3,190.20000	3.19020	3,001.22000	3.00122	3,190.200	11.22	0.59	0.00	0	350.00	
R2030	On 04/05/2023	Bond Future	11.34	Put	1,023.97000	1.02397	1,118.57000	1.11857	1,023.970	11.87	0.25	0.00	0	150.00	
R2030	On 04/05/2023	Bond Future	11.62	Put	788.49000	0.78849	865.49000	0.86549	788.490	12.16	0.20	0.00	0	388.00	
R2030	On 04/05/2023	Bond Future	12.04	Put	530.91000	0.53091	586.68000	0.58668	530.910	12.60	0.14	0.00	0	1,080.00	
R2030	On 04/05/2023	Bond Future	12.50	Put	342.94000	0.34294	381.53000	0.38153	342.940	13.08	0.10	0.00	0	479.00	
R2030	On 04/05/2023	Bond Future	12.57	Put	314.14000	0.31414	350.13000	0.35013	314.140	13.08	0.09	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future			10.46379	88.78462	10.54469	88.43906		10.97	0.00	0.00	0	0.00	
R2030	On 03/08/2023	Bond Future	10.40	Call	2,893.49000	2.89349	2,729.43000	2.72943	2,893.490	10.73	0.50	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	10.65	Call	3,468.90000	3.46890	3,285.61000	3.28561	3,468.900	10.90	0.56	0.00	0	350.00	
R2030	On 03/08/2023	Bond Future	12.59	Put	705.59000	0.70559	762.26000	0.76226	705.590	12.69	0.15	0.00	0	1,012.00	
R2030	On 03/08/2023	Bond Future	12.89	Put	555.11000	0.55511	601.70000	0.60170	555.110	12.84	0.12	0.00	0	350.00	
R2030	On 02/11/2023	Bond Future			10.55982	90.65231	10.64494	90.29962		9.49	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future			10.68085	88.49598	10.77075	88.13593		9.00	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			10.84162	88.12419	10.91478	87.74945		12.42	0.00	0.00	0	112,006.00	
R2032	On 02/02/2023	Bond Future	9.31	Call	4.74000	0.00474	3.52000	0.00352	4.740	9.53	0.00	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	9.47	Call	11.18000	0.01118	8.43000	0.00843	11.180	9.56	0.01	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	9.92	Call	85.40000	0.08540	67.37000	0.06737	85.400	9.62	0.06	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	10.16	Put	3,835.14000	3.83514	4,167.32000	4.16732	3,835.140	10.09	0.86	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.22	Call	297.91000	0.29791	246.71000	0.24671	297.910	10.27	0.17	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	10.30	Call	395.83000	0.39583	331.92000	0.33192	395.830	10.50	0.21	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	10.50	Put	2,502.49000	2.50249	2,777.02000	2.77702	2,502.490	11.08	0.68	0.00	0	454.00	
R2032	On 02/02/2023	Bond Future	10.67	Call	1,092.91000	1.09291	959.15000	0.95915	1,092.910	11.55	0.41	0.00	0	750.00	
R2032	On 02/02/2023	Bond Future	11.45	Put	602.02000	0.60202	707.89000	0.70789	602.020	13.53	0.23	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.50	Put	555.37000	0.55537	654.88000	0.65488	555.370	13.65	0.22	0.00	0	8,000.00	
R2032	On 02/02/2023	Bond Future	11.84	Put	316.09000	0.31609	379.93000	0.37993	316.090	14.41	0.13	0.00	0	500.00	
R2032	On 02/02/2023	Bond Future	12.75	Put	65.33000	0.06533	82.38000	0.08238	65.330	16.23	0.03	0.00	0	750.00	
R2032	On 04/05/2023	Bond Future			10.96279	85.69317	11.03907	85.31163		14.19	0.00	12,339,816.48	144	66,405.00	
R2032	On 04/05/2023	Bond Future	10.62	Call	2,118.45000	2.11845	1,971.32000	1.97132	2,118.450	13.60	0.42	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	11.37	Call	4,110.22000	4.11022	3,886.81000	3.88681	4,110.220	14.33	0.62	0.00	0	400.00	
R2032	On 04/05/2023	Bond Future	13.43	Put	328.14000	0.32814	364.27000	0.36427	328.140	16.70	0.08	0.00	0	400.00	
R2032	On 03/08/2023	Bond Future			11.07017	87.46885	11.14975	87.07978		13.58	0.00	0.00	0	2,600.00	
R2032	On 03/08/2023	Bond Future	11.90	Call	6,156.20000	6.15620	5,902.80000	5.90280	6,156.200	14.27	0.68	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			11.17934	85.14725		11.26249	84.75016		12.15	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future			11.30683	86.88319		11.39386	86.47784		11.02	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			11.28351	88.24645		11.35660	87.82659		15.18	0.00	0.00	0	145,653.00
R2035	On 02/02/2023	Bond Future	9.81	Call	48.25000	0.04825		40.05000	0.04005	48.250	13.93	0.03	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	9.89	Call	63.33000	0.06333		52.75000	0.05275	63.330	13.92	0.04	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.30	Call	220.34000	0.22034		187.17000	0.18717	220.340	13.91	0.10	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	10.64	Call	533.71000	0.53371		462.51000	0.46251	533.710	14.05	0.21	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	10.66	Put	4,266.32000	4.26632	4,612.07000	4.61207	4,266.320		14.07	0.78	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.05	Call	1,282.99000	1.28299	1,141.34000	1.14134	1,282.990		14.51	0.40	0.00	0	976.00
R2035	On 02/02/2023	Bond Future	11.06	Put	2,609.83000	2.60983	2,886.09000	2.88609	2,609.830		14.53	0.60	0.00	0	582.00
R2035	On 02/02/2023	Bond Future	11.98	Put	639.40000	0.63940	749.68000	0.74968	639.400		15.96	0.21	0.00	0	388.00
R2035	On 02/02/2023	Bond Future	13.22	Put	64.86000	0.06486	82.30000	0.08230	64.860		17.89	0.03	0.00	0	976.00
R2035	On 04/05/2023	Bond Future			11.40282	85.47438		11.47871	85.04683		16.62	0.00	0.00	0	104,314.00
R2035	On 04/05/2023	Bond Future	9.85	Call	591.15000	0.59115	537.34000	0.53734	591.150		15.43	0.15	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	10.42	Call	1,228.96000	1.22896	1,130.24000	1.13024	1,228.960		15.45	0.26	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	10.60	Call	1,507.68000	1.50768	1,391.54000	1.39154	1,507.680		15.46	0.30	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	11.17	Call	2,754.36000	2.75436	2,575.02000	2.57502	2,754.360		15.88	0.46	0.00	0	491.00
R2035	On 04/05/2023	Bond Future	12.46	Put	1,450.49000	1.45049	1,569.99000	1.56999	1,450.490		17.66	0.25	0.00	0	388.00
R2035	On 04/05/2023	Bond Future	13.18	Put	795.44000	0.79544	869.23000	0.86923	795.440		18.71	0.15	0.00	0	491.00
R2035	On 03/08/2023	Bond Future			11.51141	87.24510		11.59028	86.80907		15.82	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future			11.62453	84.57326		11.70658	84.12817		14.62	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future			11.75733	86.29774		11.84289	85.84341		13.27	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			11.48450	79.62707		11.54211	79.29320		17.16	0.00	0.00	0	133,553.00
R2037	On 02/02/2023	Bond Future	11.10	Call	977.84000	0.97784	889.52000	0.88952	977.840		16.14	0.33	0.00	0	577.00
R2037	On 02/02/2023	Bond Future	11.97	Put	925.88000	0.92588	1,041.74000	1.04174	925.880		17.56	0.28	0.00	0	577.00
R2037	On 04/05/2023	Bond Future			11.60692	81.19048		11.66665	80.85054		17.86	0.00	0.00	0	0.00
R2037	On 04/05/2023	Bond Future	10.95	Call	1,852.57000	1.85257	1,748.41000	1.74841	1,852.570		16.82	0.35	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	11.03	Call	2,023.85000	2.02385	1,912.76000	1.91276	2,023.850		16.91	0.37	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.78	Call	4,079.35000	4.07935	3,902.31000	3.90231	4,079.350		17.91	0.57	0.00	0	400.00
R2037	On 04/05/2023	Bond Future	11.94	Put	2,739.31000	2.73931	2,889.02000	2.88902	2,739.310		18.15	0.40	0.00	0	703.00
R2037	On 04/05/2023	Bond Future	13.73	Put	662.34000	0.66234	712.26000	0.71226	662.340		20.95	0.12	0.00	0	400.00
R2037	On 03/08/2023	Bond Future			11.72177	78.61438		11.78377	78.26781		17.95	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future			11.82844	80.26842		11.89276	79.91468		15.82	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future			11.95250	77.64963		12.01940	77.28853		15.19	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			11.51640	81.58262		11.59434	81.09417		18.17	0.00	198,245,766.60	2,430	140,377.00
R2040	On 02/02/2023	Bond Future	10.21	Call	95.65000	0.09565	78.99000	0.07899	95.650		16.65	0.05	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	735.12000	0.73512		635.03000	0.63503	735.120	16.90	0.25	0.00	0	388.00
R2040	On 02/02/2023	Bond Future	11.19	Call	1,195.22000	1.19522		1,048.82000	1.04882	1,195.220	17.20	0.36	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.07	Put	906.43000	0.90643		1,059.06000	1.05906	906.430	18.78	0.26	0.00	0	563.00
R2040	On 02/02/2023	Bond Future	12.27	Put	652.10000	0.65210		771.91000	0.77191	652.100	19.17	0.20	0.00	0	388.00
R2040	On 04/05/2023	Bond Future			11.63306	83.18440		11.71382	82.68692		18.91	0.00	0.00	0	300.00
R2040	On 04/05/2023	Bond Future	10.17	Call	745.32000	0.74532		674.82000	0.67482	745.320	17.56	0.16	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	10.73	Call	1,505.69000	1.50569		1,380.19000	1.38019	1,505.690	17.59	0.28	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	10.92	Call	1,890.11000	1.89011		1,741.36000	1.74136	1,890.110	17.78	0.33	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	11.03	Call	2,139.63000	2.13963		1,976.86000	1.97686	2,139.630	17.90	0.36	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	11.48	Call	3,361.06000	3.36106		3,139.35000	3.13935	3,361.060	18.49	0.48	0.00	0	486.00
R2040	On 04/05/2023	Bond Future	12.05	Put	2,793.85000	2.79385		2,999.31000	2.99931	2,793.850	19.40	0.38	0.00	0	684.00
R2040	On 04/05/2023	Bond Future	12.78	Put	1,581.65000	1.58165		1,715.48000	1.71548	1,581.650	20.64	0.24	0.00	0	388.00
R2040	On 04/05/2023	Bond Future	13.45	Put	933.68000	0.93368		1,021.25000	1.02125	933.680	21.72	0.15	0.00	0	486.00
R2040	On 03/08/2023	Bond Future			11.74227	80.39920		11.82604	79.89185		19.06	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future			11.84327	82.09086		11.93009	81.57291		17.06	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future			11.96033	79.25881		12.05052	78.73015		16.53	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			11.53298	78.32963		11.59041	77.96303		19.22	0.00	2,271,559.27	29	79,570.00
R2044	On 02/02/2023	Bond Future	10.75	Call	421.69000	0.42169		376.96000	0.37696	421.690	17.59	0.16	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.00	Call	786.62000	0.78662		711.29000	0.71129	786.620	17.94	0.26	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	11.10	Call	979.23000	0.97923		889.37000	0.88937	979.230	18.08	0.31	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.70	Call	2,744.08000	2.74408		2,554.18000	2.55418	2,744.080	19.12	0.59	0.00	0	1,700.00
R2044	On 02/02/2023	Bond Future	11.75	Put	1,563.83000	1.56383		1,732.30000	1.73230	1,563.830	19.22	0.39	0.00	0	2,500.00
R2044	On 02/02/2023	Bond Future	12.00	Put	1,061.70000	1.06170		1,191.78000	1.19178	1,061.700	19.73	0.29	0.00	0	4,000.00
R2044	On 04/05/2023	Bond Future			11.64338	79.86758		11.70282	79.49432		20.02	0.00	0.00	0	0.00
R2044	On 04/05/2023	Bond Future	11.75	Put	3,606.85000	3.60685		3,790.99000	3.79099	3,606.850	20.02	0.45	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.00	Put	2,977.38000	2.97738		3,138.93000	3.13893	2,977.380	20.46	0.39	0.00	0	4,115.00
R2044	On 04/05/2023	Bond Future	12.25	Put	2,453.04000	2.45304		2,593.79000	2.59379	2,453.040	20.90	0.33	0.00	0	1,500.00
R2044	On 03/08/2023	Bond Future			11.74648	77.13894		11.80807	76.75828		20.21	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future			11.84151	78.76197		11.90525	78.37350		18.53	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future			11.95132	75.98719		12.01747	75.59065		18.28	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			11.36254	82.30414		11.43512	81.82082		18.83	0.00	0.00	0	247,662.00
R2048	On 02/02/2023	Bond Future	11.00	Call	1,162.12000	1.16212		1,026.42000	1.02642	1,162.120	17.91	0.34	0.00	0	2,900.00
R2048	On 02/02/2023	Bond Future	11.60	Call	3,132.85000	3.13285		2,862.76000	2.86276	3,132.850	19.03	0.62	0.00	0	2,900.00
R2048	On 04/05/2023	Bond Future			11.46275	79.45977		11.53785	78.96744		20.74	0.00	0.00	0	10,946.00
R2048	On 03/08/2023	Bond Future			11.55632	81.06841		11.63408	80.56621		19.81	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future			11.64362	78.34950		11.72407	77.83691		18.54	0.00	0.00	0	13,000.00
R2048	On 01/02/2024	Bond Future			11.74218	79.98397		11.82557	79.46080		16.99	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			11.27866	68.17092		11.35136	67.80416		17.21	0.00	263,139,751.20	3,860	29,561.00
R209	On 04/05/2023	Bond Future			11.38708	66.35688		11.46230	65.98339		18.78	0.00	0.00	0	2,635.00
R209	On 04/05/2023	Bond Future	10.00	Call	648.32000	0.64832		591.33000	0.59133	648.320	17.46	0.18	0.00	0	500.00
R209	On 04/05/2023	Bond Future	11.00	Put	4,087.10000	4.08710		4,318.13000	4.31813	4,087.100	18.04	0.58	0.00	0	6,250.00
R209	On 04/05/2023	Bond Future	11.50	Call	3,352.18000	3.35218		3,160.45000	3.16045	3,352.180	18.78	0.55	0.00	0	1,000.00
R209	On 04/05/2023	Bond Future	12.50	Put	1,254.18000	1.25418		1,355.26000	1.35526	1,254.180	20.45	0.24	0.00	0	8,500.00
R209	On 03/08/2023	Bond Future			11.48378	67.73185		11.56162	67.35090		17.93	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future			11.58101	66.00394		11.66164	65.61506		16.54	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future			11.69113	67.34965		11.77474	66.95272		15.05	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			221.04953	221.04953		221.06344	221.06344			0.00	0.00	0	372.00
R210	On 04/05/2023	Bond Future			222.35494	222.35494		222.37045	222.37045			0.00	0.00	0	0.00
R210	On 03/08/2023	Bond Future			227.01130	227.01130		227.02807	227.02807			0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future			228.66725	228.66725		228.68505	228.68505			0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future			233.38333	233.38333		233.40109	233.40109			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			10.65245	83.65428		10.72058	83.33941		11.52	0.00	159,863,329.08	1,911	38,255.00
R213	On 02/02/2023	Bond Future	9.16	Call	3.56000	0.00356		2.66000	0.00266	3.560	8.66	0.00	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.01	Put	3,276.08000	3.27608		3,552.61000	3.55261	3,276.080	9.42	0.85	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.35	Put	2,116.17000	2.11617		2,341.81000	2.34181	2,116.170	10.42	0.66	0.00	0	476.00
R213	On 02/02/2023	Bond Future	10.43	Call	855.96000	0.85596		753.22000	0.75322	855.960	10.65	0.38	0.00	0	912.00
R213	On 02/02/2023	Bond Future	12.20	Put	111.21000	0.11121		136.10000	0.13610	111.210	14.80	0.06	0.00	0	912.00
R213	On 04/05/2023	Bond Future			10.76790	81.74354		10.83897	81.42305		13.13	0.00	0.00	0	0.00
R213	On 03/08/2023	Bond Future			10.87057	83.43676		10.94485	83.10994		12.54	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future			10.97953	81.63676		11.05729	81.30320		11.19	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future			11.11246	83.30176		11.19411	82.96125		10.13	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			11.39621	65.70628		11.46374	65.34854		18.82	0.00	0.00	0	71,030.00
R214	On 02/02/2023	Bond Future	10.90	Call	706.17000	0.70617		625.86000	0.62586	706.170	17.76	0.28	0.00	0	2,300.00
R214	On 02/02/2023	Bond Future	11.60	Call	2,396.51000	2.39651		2,203.04000	2.20304	2,396.510	19.02	0.61	0.00	0	2,300.00
R214	On 04/05/2023	Bond Future			11.49515	63.69717		11.56489	63.33279		20.66	0.00	0.00	0	0.00
R214	On 03/08/2023	Bond Future			11.58446	65.01670		11.65650	64.64509		19.75	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	11.67632	63.08339		11.75080	62.70404		18.80	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	11.78252	64.36969		11.85967	63.98249		17.31	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
<b>Total for Derivatives :</b>											<b>677,614,014.43</b>	<b>8,922</b>	<b>1 574 434.00</b>
<b>Grand Total:</b>											<b>677,614,014.43</b>	<b>8,922</b>	<b>1 574 434.00</b>