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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/12/2022

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	853.91800	853.91800		855.94800	855.94800			0.00	0.00	0	0.0
AL37	On	04/05/2023	Index Future	870.52500	870.52500		872.61800	872.61800			0.00	0.00	0	0.0
AL37	On	03/08/2023	Index Future	888.53300	888.53300		890.68900	890.68900			0.00	0.00	0	0.0
AL37	On	02/11/2023	Index Future	906.87100	906.87100		909.07400	909.07400			0.00	0.00	0	0.0
AL37	On	01/02/2024	Index Future	925.32400	925.32400		927.56500	927.56500			0.00	0.00	0	0.0
AL7T	On	02/02/2023	Index Future	986.86400	986.86400		990.41000	990.41000			0.00	0.00	0	0.0
AL7T	On	04/05/2023	Index Future	1,006.05700	1,006.05700		1,009.69900	1,009.69900			0.00	0.00	0	0.0
AL7T	On	03/08/2023	Index Future	1,026.86800	1,026.86800		1,030.60900	1,030.60900			0.00	0.00	0	0.0
AL7T	On	02/11/2023	Index Future	1,048.06200	1,048.06200		1,051.88200	1,051.88200			0.00	0.00	0	0.0
AL7T	On	01/02/2024	Index Future	1,069.38700	1,069.38700		1,073.27800	1,073.27800			0.00	0.00	0	0.0
ALBI	On	02/02/2023	Index Future	860.55400	860.55400		864.04900	864.04900			0.00	0.00	0	111.0
ALBI	On	04/05/2023	Index Future	877.29000	877.29000		880.87700	880.87700			0.00	0.00	0	0.0
ALBI	On	03/08/2023	Index Future	895.43800	895.43800		899.11900	899.11900			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 Inter
ALBI	On 02/11/2023	Index Future		913.91800	913.91800		917.67800	917.67800			0.00	0.00	0	0.0
ALBI	On 01/02/2024	Index Future		932.51500	932.51500		936.34400	936.34400			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		12.33014	74.83343		12.26693	75.12799			0.00	0.00	0	350.0
ES33	On 04/05/2023	Bond Future		12.49729	72.51260		12.43104	72.81461			0.00	0.00	0	0.0
ES33	On 03/08/2023	Bond Future		12.65099	74.03056		12.58161	74.34029			0.00	0.00	0	0.0
ES33	On 02/11/2023	Bond Future		12.81700	71.77991		12.74460	72.09614			0.00	0.00	0	0.0
ES33	On 01/02/2024	Bond Future		13.00136	73.25413		12.92582	73.57641			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		12.59625	73.01196		12.52702	73.38811			0.00	0.00	0	4,195.0
ES42	On 04/05/2023	Bond Future		12.74906	70.18669		12.67670	70.57185			0.00	0.00	0	0.0
ES42	On 03/08/2023	Bond Future		12.88620	71.65702		12.81075	72.05158			0.00	0.00	0	0.0
ES42	On 02/11/2023	Bond Future		13.03342	68.88965		12.95487	69.29252			0.00	0.00	0	0.0
ES42	On 01/02/2024	Bond Future		13.18838	70.30362		13.10673	70.71435			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		848.45600	848.45600		851.91000	851.91000			0.00	0.00	0	848.0
GOVI	On 04/05/2023	GOVI		864.95700	864.95700		868.50100	868.50100			0.00	0.00	0	0.0
GOVI	On 03/08/2023	GOVI		882.85000	882.85000		886.48700	886.48700			0.00	0.00	0	0.0
GOVI	On 02/11/2023	GOVI		901.07100	901.07100		904.78500	904.78500			0.00	0.00	0	0.0
GOVI	On 01/02/2024	GOVI		919.40600	919.40600		923.18900	923.18900			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		165.79338	165.79338		165.81627	165.81627			0.00	0.00	0	6,568.0
I2025	On 04/05/2023	Bond Future		169.05795	169.05795		169.08486	169.08486			0.00	0.00	0	0.0
I2025	On 03/08/2023	Bond Future		170.85079	170.85079		170.88150	170.88150			0.00	0.00	0	0.0
I2025	On 02/11/2023	Bond Future		174.41567	174.41567		174.44725	174.44725			0.00	0.00	0	0.0
I2025	On 01/02/2024	Bond Future		176.21468	176.21468		176.24517	176.24517			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		119.59051	119.59051		119.59578	119.59578			0.00	0.00	0	1,476.0
I2029	On 04/05/2023	Bond Future		120.64982	120.64982		120.65772	120.65772			0.00	0.00	0	0.0
I2029	On 03/08/2023	Bond Future		123.17398	123.17398		123.18423	123.18423			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		124.41486	124.41486		124.42548	124.42548			0.00	0.00	0	0.0
I2029	On 01/02/2024	Bond Future		126.97277	126.97277		126.98290	126.98290			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		114.78466	114.78466		113.97324	113.97324			0.00	0.00	0	7,312.0
I2033	On 04/05/2023	Bond Future		115.65862	115.65862		114.83376	114.83376			0.00	0.00	0	0.0
I2033	On 03/08/2023	Bond Future		118.07822	118.07822		117.23816	117.23816			0.00	0.00	0	0.0
I2033	On 02/11/2023	Bond Future		119.12189	119.12189		118.26452	118.26452			0.00	0.00	0	0.0
I2033	On 01/02/2024	Bond Future		121.57104	121.57104		120.69536	120.69536			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		126.59463	126.59463		126.59586	126.59586			0.00	0.00	0	4,123.0
I2038	On 04/05/2023	Bond Future		129.08746	129.08746		129.09149	129.09149			0.00	0.00	0	1,583.0
I2038	On 03/08/2023	Bond Future		129.82636	129.82636		129.83293	129.83293			0.00	0.00	0	0.0
I2038	On 02/11/2023	Bond Future		132.53525	132.53525		132.54223	132.54223			0.00	0.00	0	0.0
I2038	On 01/02/2024	Bond Future		133.24945	133.24945		133.25500	133.25500			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		113.30998	113.30998		114.12697	114.12697			0.00	0.00	0	13,685.0
I2046	On 04/05/2023	Bond Future		113.50551	113.50551		114.34115	114.34115			0.00	0.00	0	4,935.0
I2046	On 03/08/2023	Bond Future		115.88066	115.88066		116.73572	116.73572			0.00	0.00	0	0.0
I2046	On 02/11/2023	Bond Future		116.20989	116.20989		117.08294	117.08294			0.00	0.00	0	0.0
I2046	On 01/02/2024	Bond Future		118.59860	118.59860		119.48910	119.48910			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		113.70960	113.70960		114.62751	114.62751			0.00	0.00	0	10,717.0
I2050	On 04/05/2023	Bond Future		115.94842	115.94842		116.88689	116.88689			0.00	0.00	0	3,359.0
I2050	On 03/08/2023	Bond Future		116.19340	116.19340		117.15358	117.15358			0.00	0.00	0	0.0
I2050	On 02/11/2023	Bond Future		118.61779	118.61779		119.59811	119.59811			0.00	0.00	0	0.0
I2050	On 01/02/2024	Bond Future		118.81650	118.81650		119.81556	119.81556			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		320.22300	320.22300		320.70500	320.70500			0.00	0.00	0	671.0
IGOV	On 04/05/2023	Index Future		326.52900	326.52900		327.03000	327.03000			0.00	0.00	0	16.0
IGOV	On 03/08/2023	Index Future		333.36100	333.36100		333.87900	333.87900			0.00	0.00	0	0.0
IGOV	On 02/11/2023	Index Future		340.31600	340.31600		340.84600	340.84600			0.00	0.00	0	0.0
IGOV	On 01/02/2024	Index Future		347.31500	347.31500		347.85300	347.85300			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/01/2023	Jibar Tradeable Future		7.33500	92.66500		7.33500	92.66500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/02/2023	Jibar Tradeable Future		7.67500	92.32500		7.67000	92.33000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future		7.71000	92.29000		7.70000	92.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/04/2023	Jibar Tradeable Future		7.83000	92.17000		7.82000	92.18000			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/05/2023	Jibar Tradeable Future		7.85000	92.15000		7.82500	92.17500			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			7.89500	92.10500			7.85500	92.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			7.90000	92.10000			7.86000	92.14000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			7.91000	92.09000			7.87500	92.12500			0.00	0.00	0	272.0
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future			7.89000	92.11000			7.85500	92.14500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future			7.87500	92.12500			7.84000	92.16000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future			7.87500	92.12500			7.84000	92.16000			0.00	0.00	0	68.0
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future			7.86000	92.14000			7.83000	92.17000			0.00	0.00	0	0.0
R186	On 02/02/2023	Bond Future			8.84465	106.68729			8.76662	106.94714		5.64	0.00	0.00	0	72,575.0
R186	On 04/05/2023	Bond Future			8.92740	108.76163			8.84208	109.02886		5.80	0.00	0.00	0	12,216.0
R186	On 03/08/2023	Bond Future			8.97500	105.70535			8.88146	105.98010		5.52	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future			9.03008	107.88735			8.92764	108.16800		4.83	0.00	0.00	0	0.0
R186	On 02/11/2023	Bond Future	9.15	Call	2,106.23000	2.10623		2,275.32000	2.27532	2,106.230		4.90	0.54	0.00	0	1,715.0
R186	On 02/11/2023	Bond Future	10.42	Put	798.83000	0.79883		747.28000	0.74728	798.830		5.57	0.24	0.00	0	1,715.0
R186	On 01/02/2024	Bond Future			9.10808	104.77497			8.99552	105.06067		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			328.44247	328.44247			328.47101	328.47101			0.00	0.00	0	977.0
R197	On 04/05/2023	Bond Future			334.90910	334.90910			334.94525	334.94525			0.00	0.00	0	0.0
R197	On 03/08/2023	Bond Future			332.84926	332.84926			332.89184	332.89184			0.00	0.00	0	0.0
R197	On 02/11/2023	Bond Future			339.79453	339.79453			339.83846	339.83846			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			246.11448	246.11448			246.11578	246.11578			0.00	0.00	0	5,950.0
R202	On 04/05/2023	Bond Future			250.96020	250.96020			250.96686	250.96686			0.00	0.00	0	0.0
R202	On 03/08/2023	Bond Future			251.39462	251.39462			251.40556	251.40556			0.00	0.00	0	0.0
R202	On 02/11/2023	Bond Future			256.64007	256.64007			256.65174	256.65174			0.00	0.00	0	0.0
R202	On 01/02/2024	Bond Future			256.96460	256.96460			256.97341	256.97341			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			10.27502	89.01083			10.20929	89.31010		10.14	0.00	0.00	0	92,379.0
R2030	On 02/02/2023	Bond Future	8.81	Call	0.13000	0.00013		0.56000	0.00056	0.130		6.93	0.00	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.08	Call	1.35000	0.00135		4.13000	0.00413	1.350		6.91	0.00	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.66	Put	2,984.18000	2.98418		2,761.38000	2.76138	2,984.180		8.37	0.88	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.83	Call	297.00000	0.29700		420.05000	0.42005	297.000		8.93	0.21	0.00	0	388.0
R2030	On 02/02/2023	Bond Future	9.94	Put	1,986.76000	1.98676		1,841.16000	1.84116	1,986.760		9.26	0.72	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	11.16	Put	204.15000	0.20415		214.62000	0.21462	204.150		12.31	0.12	0.00	0	388.0

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R2030	On 02/02/2023	Bond Future	11.35	Call	4,854.88000	4.85488	5,165.84000	5.16584	4,854.880	12.70	0.92	0.00	0	5,000.0		
R2030	On 02/02/2023	Bond Future	11.55	Call	5,648.93000	5.64893	5,959.30000	5.95930	5,648.930	13.08	0.94	0.00	0	5,000.0		
R2030	On 04/05/2023	Bond Future			10.39690	90.74211	10.32736	91.04925		10.90	0.00	0.00	0	0.0		
R2030	On 04/05/2023	Bond Future	9.03	Call	437.61000	0.43761	514.07000	0.51407	437.610	10.70	0.15	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	9.58	Call	916.10000	0.91610	1,040.49000	1.04049	916.100	10.60	0.27	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	9.67	Call	1,027.99000	1.02799	1,161.38000	1.16138	1,027.990	10.61	0.30	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	9.78	Call	1,179.18000	1.17918	1,323.77000	1.32377	1,179.180	10.63	0.33	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	10.00	Call	1,536.73000	1.53673	1,704.18000	1.70418	1,536.730	10.74	0.39	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	10.42	Call	2,407.58000	2.40758	2,616.30000	2.61630	2,407.580	11.04	0.52	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	10.65	Call	2,979.54000	2.97954	3,207.98000	3.20798	2,979.540	11.24	0.59	0.00	0	350.0		
R2030	On 04/05/2023	Bond Future	11.34	Put	973.90000	0.97390	938.49000	0.93849	973.900	11.92	0.25	0.00	0	150.0		
R2030	On 04/05/2023	Bond Future	11.62	Put	739.86000	0.73986	715.67000	0.71567	739.860	12.22	0.20	0.00	0	388.0		
R2030	On 04/05/2023	Bond Future	12.04	Put	485.97000	0.48597	473.35000	0.47335	485.970	12.65	0.14	0.00	0	1,080.0		
R2030	On 04/05/2023	Bond Future	12.50	Put	282.35000	0.28235	277.19000	0.27719	282.350	12.87	0.09	0.00	0	479.0		
R2030	On 04/05/2023	Bond Future	12.57	Put	256.62000	0.25662	252.24000	0.25224	256.620	12.87	0.08	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future			10.50410	88.61222	10.43046	88.92748		10.89	0.00	0.00	0	0.0		
R2030	On 03/08/2023	Bond Future	10.40	Call	2,745.48000	2.74548	2,937.33000	2.93733	2,745.480	10.82	0.49	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	10.65	Call	3,316.96000	3.31696	3,526.83000	3.52683	3,316.960	11.01	0.55	0.00	0	350.0		
R2030	On 03/08/2023	Bond Future	12.59	Put	680.91000	0.68091	658.45000	0.65845	680.910	12.74	0.15	0.00	0	1,012.0		
R2030	On 03/08/2023	Bond Future	12.89	Put	510.96000	0.51096	494.47000	0.49447	510.960	12.74	0.12	0.00	0	350.0		
R2030	On 02/11/2023	Bond Future			10.61065	90.44148	10.53310	90.76339		9.50	0.00	0.00	0	0.0		
R2030	On 01/02/2024	Bond Future			10.73598	88.27497	10.65425	88.60287		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			10.88306	87.91166	10.81277	88.27257		12.22	0.00	0.00	0	112,056.0		
R2032	On 02/02/2023	Bond Future	9.31	Call	0.21000	0.00021	0.84000	0.00084	0.210	8.70	0.00	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	9.47	Call	0.82000	0.00082	2.73000	0.00273	0.820	8.74	0.00	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	9.92	Call	28.79000	0.02879	57.57000	0.05757	28.790	9.44	0.03	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	10.16	Put	3,941.97000	3.94197	3,661.42000	3.66142	3,941.970	10.34	0.90	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.22	Call	176.17000	0.17617	273.27000	0.27327	176.170	10.56	0.12	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	10.30	Call	251.12000	0.25112	371.63000	0.37163	251.120	10.83	0.16	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	10.50	Put	2,512.90000	2.51290	2,333.69000	2.33369	2,512.900	11.47	0.73	0.00	0	454.0		
R2032	On 02/02/2023	Bond Future	10.67	Call	849.47000	0.84947	1,080.64000	1.08064	849.470	11.98	0.38	0.00	0	750.0		
R2032	On 02/02/2023	Bond Future	11.45	Put	506.20000	0.50620	504.82000	0.50482	506.200	14.05	0.22	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.50	Put	460.60000	0.46060	462.23000	0.46223	460.600	14.18	0.21	0.00	0	8,000.0		
R2032	On 02/02/2023	Bond Future	11.84	Put	238.07000	0.23807	250.57000	0.25057	238.070	14.97	0.12	0.00	0	500.0		
R2032	On 02/02/2023	Bond Future	12.75	Put	36.25000	0.03625	44.79000	0.04479	36.250	16.86	0.02	0.00	0	750.0		
R2032	On 04/05/2023	Bond Future			11.00914	85.46106	10.93537	85.83087		13.60	0.00	0.00	0	66,415.0		
R2032	On 04/05/2023	Bond Future	10.62	Call	1,813.96000	1.81396	2,016.77000	2.01677	1,813.960	13.21	0.40	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	11.37	Call	3,774.02000	3.77402	4,057.65000	4.05765	3,774.020	14.05	0.62	0.00	0	400.0		
R2032	On 04/05/2023	Bond Future	13.43	Put	245.13000	0.24513	241.17000	0.24117	245.130	16.10	0.07	0.00	0	400.0		
R2032	On 03/08/2023	Bond Future			11.11893	87.23018	11.04156	87.60931		13.15	0.00	0.00	0	2,600.0		
R2032	On 03/08/2023	Bond Future	11.90	Call	5,856.69000	5.85669	6,153.68000	6.15368	5,856.690	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			11.23729		84.87025		11.15637	85.25738		12.20	0.00	0.00	0	0.0
R2032	On 01/02/2024	Bond Future			11.36863		86.59509		11.28409	86.98952		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			11.37517		87.72039		11.31030	88.09221		14.88	0.00	0.00	0	145,700.0
R2035	On 02/02/2023	Bond Future	9.81	Call	9.36000		0.00936		20.72000	0.02072	9.360	13.61	0.01	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	9.89	Call	13.67000		0.01367		28.82000	0.02882	13.670	13.60	0.01	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.30	Call	78.02000		0.07802		132.07000	0.13207	78.020	13.65	0.05	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	10.64	Call	271.23000		0.27123		393.81000	0.39381	271.230	14.02	0.14	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,521.06000		4.52106		4,276.70000	4.27670	4,521.060	14.04	0.85	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	846.44000		0.84644		1,077.15000	1.07715	846.440	14.57	0.33	0.00	0	976.0
R2035	On 02/02/2023	Bond Future	11.06	Put	2,695.21000		2.69521		2,556.72000	2.55672	2,695.210	14.58	0.67	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.98	Put	545.63000		0.54563		553.69000	0.55369	545.630	16.05	0.21	0.00	0	388.0
R2035	On 02/02/2023	Bond Future	13.22	Put	33.11000		0.03311		41.65000	0.04165	33.110	17.97	0.02	0.00	0	976.0
R2035	On 04/05/2023	Bond Future			11.50084		84.92273		11.43305	85.30370		16.46	0.00	0.00	0	104,314.0
R2035	On 04/05/2023	Bond Future	9.85	Call	419.22000		0.41922		496.97000	0.49697	419.220	15.27	0.12	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	10.42	Call	949.93000		0.94993		1,085.11000	1.08511	949.930	15.30	0.22	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	10.60	Call	1,208.46000		1.20846		1,365.34000	1.36534	1,208.460	15.40	0.27	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	11.17	Call	2,379.25000		2.37925		2,607.42000	2.60742	2,379.250	16.01	0.43	0.00	0	491.0
R2035	On 04/05/2023	Bond Future	12.46	Put	1,483.62000		1.48362		1,442.75000	1.44275	1,483.620	17.88	0.26	0.00	0	388.0
R2035	On 04/05/2023	Bond Future	13.18	Put	793.04000		0.79304		779.00000	0.77900	793.040	18.91	0.15	0.00	0	491.0
R2035	On 03/08/2023	Bond Future			11.61370		86.68021		11.54288	87.07073		15.83	0.00	0.00	0	0.0
R2035	On 02/11/2023	Bond Future			11.73706		83.96368		11.66332	84.36242		14.87	0.00	0.00	0	0.0
R2035	On 01/02/2024	Bond Future			11.87567		85.67028		11.79889	86.07662		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			11.57715		79.09114		11.51200	79.46744		16.86	0.00	0.00	0	133,641.0
R2037	On 02/02/2023	Bond Future	11.10	Call	595.15000		0.59515		789.30000	0.78930	595.150	16.18	0.25	0.00	0	577.0
R2037	On 02/02/2023	Bond Future	11.97	Put	844.85000		0.84485		837.91000	0.83791	844.850	17.72	0.30	0.00	0	577.0
R2037	On 04/05/2023	Bond Future			11.70567		80.62963		11.63770	81.01503		17.75	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future	10.95	Call	1,503.69000		1.50369		1,682.86000	1.68286	1,503.690	16.71	0.31	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	11.03	Call	1,658.31000		1.65831		1,847.71000	1.84771	1,658.310	16.79	0.33	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.78	Call	3,579.79000		3.57979		3,857.04000	3.85704	3,579.790	17.80	0.54	0.00	0	400.0
R2037	On 04/05/2023	Bond Future	11.94	Put	2,780.82000		2.78082		2,688.06000	2.68806	2,780.820	18.05	0.42	0.00	0	703.0
R2037	On 04/05/2023	Bond Future	13.73	Put	621.14000		0.62114		613.88000	0.61388	621.140	20.86	0.12	0.00	0	400.0
R2037	On 03/08/2023	Bond Future			11.82471		78.04020		11.75378	78.43517		18.01	0.00	0.00	0	0.0
R2037	On 02/11/2023	Bond Future			11.94093		79.65129		11.86728	80.05453		16.08	0.00	0.00	0	0.0
R2037	On 01/02/2024	Bond Future			12.07043		77.01474		11.99393	77.42572		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			11.65044		80.74542		11.58004	81.18344		17.86	0.00	392,826,468.30	4,865	138,071.0
R2040	On 02/02/2023	Bond Future	10.21	Call	19.91000		0.01991		41.28000	0.04128	19.910	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	358.53000	0.35853		515.50000	0.51550	358.530	16.92	0.16	0.00	0	388.0	
R2040	On 02/02/2023	Bond Future	11.19	Call	685.53000	0.68553		912.34000	0.91234	685.530	17.30	0.26	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.07	Put	885.37000	0.88537		872.58000	0.87258	885.370	18.97	0.29	0.00	0	563.0	
R2040	On 02/02/2023	Bond Future	12.27	Put	605.98000	0.60598		609.98000	0.60998	605.980	19.36	0.21	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future			11.77454	82.31604		11.70118	82.76447		18.81	0.00	0.00	0	300.0	
R2040	On 04/05/2023	Bond Future	10.17	Call	510.09000	0.51009		606.27000	0.60627	510.090	17.45	0.13	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	10.73	Call	1,123.59000	1.12359		1,287.18000	1.28718	1,123.590	17.48	0.24	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	10.92	Call	1,450.78000	1.45078		1,641.93000	1.64193	1,450.780	17.67	0.29	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	11.03	Call	1,667.50000	1.66750		1,874.85000	1.87485	1,667.500	17.80	0.32	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	11.48	Call	2,759.42000	2.75942		3,031.18000	3.03118	2,759.420	18.38	0.44	0.00	0	486.0	
R2040	On 04/05/2023	Bond Future	12.05	Put	2,935.21000	2.93521		2,827.22000	2.82722	2,935.210	19.31	0.41	0.00	0	684.0	
R2040	On 04/05/2023	Bond Future	12.78	Put	1,624.44000	1.62444		1,574.56000	1.57456	1,624.440	20.56	0.25	0.00	0	388.0	
R2040	On 04/05/2023	Bond Future	13.45	Put	934.48000	0.93448		913.65000	0.91365	934.480	21.66	0.16	0.00	0	486.0	
R2040	On 03/08/2023	Bond Future			11.88946	79.51108		11.81302	79.97037		19.14	0.00	0.00	0	0.0	
R2040	On 02/11/2023	Bond Future			12.00120	81.15258		11.92190	81.62154		17.11	0.00	0.00	0	0.0	
R2040	On 01/02/2024	Bond Future			12.12527	78.29615		12.04298	78.77414		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			11.65776	77.53676		11.58708	77.98421		18.98	0.00	0.00	0	79,400.0	
R2044	On 02/02/2023	Bond Future	10.75	Call	178.13000	0.17813		280.09000	0.28009	178.130	17.68	0.09	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.00	Call	404.44000	0.40444		574.77000	0.57477	404.440	18.03	0.18	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	11.10	Call	541.07000	0.54107		742.51000	0.74251	541.070	18.21	0.22	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.70	Call	2,015.69000	2.01569		2,388.55000	2.38855	2,015.690	19.39	0.53	0.00	0	1,700.0	
R2044	On 02/02/2023	Bond Future	11.75	Put	1,611.41000	1.61141		1,547.39000	1.54739	1,611.410	19.49	0.44	0.00	0	2,500.0	
R2044	On 02/02/2023	Bond Future	12.00	Put	1,044.89000	1.04489		1,022.45000	1.02245	1,044.890	20.01	0.32	0.00	0	4,000.0	
R2044	On 04/05/2023	Bond Future			11.77502	79.04494		11.70144	79.50295		20.00	0.00	0.00	0	0.0	
R2044	On 04/05/2023	Bond Future	11.75	Put	3,799.86000	3.79986		3,655.70000	3.65570	3,799.860	20.00	0.48	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.00	Put	3,120.11000	3.12011		3,004.90000	3.00490	3,120.110	20.44	0.42	0.00	0	4,115.0	
R2044	On 04/05/2023	Bond Future	12.25	Put	2,557.69000	2.55769		2,467.24000	2.46724	2,557.690	20.90	0.36	0.00	0	1,500.0	
R2044	On 03/08/2023	Bond Future			11.88330	76.29757		11.80673	76.76653		20.39	0.00	0.00	0	0.0	
R2044	On 02/11/2023	Bond Future			11.98822	77.87273		11.90887	78.35154		18.28	0.00	0.00	0	0.0	
R2044	On 01/02/2024	Bond Future			12.10440	75.07477		12.02213	75.56285		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			11.49385	81.43353		11.42273	81.90296		18.61	0.00	0.00	0	247,738.0	
R2048	On 02/02/2023	Bond Future	11.00	Call	627.05000	0.62705		851.39000	0.85139	627.050	17.68	0.24	0.00	0	2,900.0	
R2048	On 02/02/2023	Bond Future	11.60	Call	2,276.32000	2.27632		2,677.60000	2.67760	2,276.320	18.81	0.57	0.00	0	2,900.0	
R2048	On 04/05/2023	Bond Future			11.60096	78.55791		11.52700	79.03823		20.73	0.00	0.00	0	10,946.0	
R2048	On 03/08/2023	Bond Future			11.69981	80.14614		11.62291	80.63800		20.01	0.00	0.00	0	0.0	
R2048	On 02/11/2023	Bond Future			11.79697	77.37757		11.71732	77.87968		19.43	0.00	0.00	0	13,000.0	
R2048	On 01/02/2024	Bond Future			11.90193	78.98722		11.81944	79.49905		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	Open Interest
R209	On 02/02/2023	Bond Future			11.36773		67.72197		11.30215	68.05210		16.87	0.00	0.00	0	31,504.0
R209	On 04/05/2023	Bond Future			11.48176		65.88725		11.41352	66.22526		18.62	0.00	0.00	0	2,635.0
R209	On 04/05/2023	Bond Future	10.00	Call	474.00000		0.47400		556.37000	0.55637	474.000	17.28	0.14	0.00	0	500.0
R209	On 04/05/2023	Bond Future	11.00	Put	4,206.42000		4.20642		4,054.46000	4.05446	4,206.420	17.87	0.61	0.00	0	6,250.0
R209	On 04/05/2023	Bond Future	11.50	Call	2,928.78000		2.92878		3,166.19000	3.16619	2,928.780	18.62	0.53	0.00	0	1,000.0
R209	On 04/05/2023	Bond Future	12.50	Put	1,225.21000		1.22521		1,191.74000	1.19174	1,225.210	20.30	0.25	0.00	0	8,500.0
R209	On 03/08/2023	Bond Future			11.58211		67.25113		11.51117	67.59745		17.96	0.00	0.00	0	0.0
R209	On 02/11/2023	Bond Future			11.68825		65.48743		11.61471	65.84101		16.82	0.00	0.00	0	0.0
R209	On 01/02/2024	Bond Future			11.80320		66.81837		11.72705	67.17871		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			222.18118		222.18118		221.34825	221.34825			0.00	0.00	0	372.0
R210	On 04/05/2023	Bond Future			223.47035		223.47035		222.62565	222.62565			0.00	0.00	0	0.0
R210	On 03/08/2023	Bond Future			228.14585		228.14585		227.28761	227.28761			0.00	0.00	0	0.0
R210	On 02/11/2023	Bond Future			229.74005		229.74005		228.86421	228.86421			0.00	0.00	0	0.0
R210	On 01/02/2024	Bond Future			234.46310		234.46310		233.56778	233.56778			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			10.68353		83.51045		10.61324	83.83622		11.35	0.00	0.00	0	38,255.0
R213	On 02/02/2023	Bond Future	9.16	Call	0.10000		0.00010		0.46000	0.00046	0.100	7.67	0.00	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.01	Put	3,330.82000		3.33082		3,085.95000	3.08595	3,330.820	9.75	0.89	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.35	Put	2,094.25000		2.09425		1,943.74000	1.94374	2,094.250	10.88	0.70	0.00	0	476.0
R213	On 02/02/2023	Bond Future	10.43	Call	675.11000		0.67511		871.88000	0.87188	675.110	11.13	0.35	0.00	0	912.0
R213	On 02/02/2023	Bond Future	12.20	Put	70.13000		0.07013		81.09000	0.08109	70.130	15.46	0.04	0.00	0	912.0
R213	On 04/05/2023	Bond Future			10.80360		81.58235		10.72974	81.91629		12.68	0.00	0.00	0	0.0
R213	On 03/08/2023	Bond Future			10.90831		83.27050		10.83070	83.61288		12.29	0.00	0.00	0	0.0
R213	On 02/11/2023	Bond Future			11.02641		81.43546		10.94508	81.78510		11.15	0.00	0.00	0	0.0
R213	On 01/02/2024	Bond Future			11.16294		83.09102		11.07770	83.44728		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			11.52140		65.04559		11.45061	65.41785		18.55	0.00	0.00	0	71,030.0
R214	On 02/02/2023	Bond Future	10.90	Call	351.57000		0.35157		497.50000	0.49750	351.570	17.49	0.18	0.00	0	2,300.0
R214	On 02/02/2023	Bond Future	11.60	Call	1,736.39000		1.73639		2,050.45000	2.05045	1,736.390	18.75	0.55	0.00	0	2,300.0
R214	On 04/05/2023	Bond Future			11.62679		63.01214		11.55331	63.39306		20.60	0.00	0.00	0	0.0
R214	On 03/08/2023	Bond Future			11.72083		64.31616		11.64461	64.70619		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	11.82220	62.34374		11.74332	62.74197		18.75	0.00	0.00	0	0.0
R214	On 01/02/2024	Bond Future	11.93442	63.61091		11.85279	64.01686		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 :											392,826,468.30	4,865	1 574 182.
Grand Total:											392,826,468.30	4,865	1 574 182.